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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2015 TO 15/12/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/12/15 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | 126.01 | Put | Bond Future | 6,144.4900 | 6.1445 | 6,191.9800 | 6.1920 | 0.773 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | | | Bond Future | 119.8655 | 119.8655 | 119.8180 | 119.8180 | (0.040) | 0.0000 | 0.0000 | 1,831 |
| 2015/12/15 | 2025 | 04/02/2016 | 126.00 | Put | Bond Future | 6,134.4900 | 6.1345 | 6,181.9800 | 6.1820 | 0.774 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 04/02/2016 | 125.99 | Put | Bond Future | 6,124.4900 | 6.1245 | 6,171.9800 | 6.1720 | 0.775 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | | | Bond Future | 122.0314 | 122.0314 | 121.9807 | 121.9807 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 125.99 | Put | Bond Future | 3,958.5700 | 3.9586 | 4,009.3300 | 4.0093 | 1.282 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 126.01 | Put | Bond Future | 3,978.5700 | 3.9786 | 4,029.3300 | 4.0293 | 1.276 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 126.00 | Put | Bond Future | 3,968.5700 | 3.9686 | 4,019.3300 | 4.0193 | 1.279 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2025 | 05/05/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | | | Bond Future | 10.2933 | 83.3925 | 9.9536 | 85.6164 | (3.301) | 0.0000 | 0.0000 | 18,207 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.74 | Put | Bond Future | 10,896.1900 | 10.8962 | 8,672.2400 | 8.6722 | (20.410) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.76 | Put | Bond Future | 10,743.4100 | 10.7434 | 8,519.4600 | 8.5195 | (20.701) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 04/02/2016 | 8.75 | Put | Bond Future | 10,819.7500 | 10.8197 | 8,595.8000 | 8.5958 | (20.555) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 8.99 | Put | Bond Future | 9,541.3300 | 9.5413 | 7,278.8700 | 7.2789 | (23.712) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 9.01 | Put | Bond Future | 9,394.0400 | 9.3940 | 7,131.5800 | 7.1316 | (24.084) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | | | Bond Future | 10.3871 | 84.9162 | 10.0358 | 87.1787 | (3.382) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 9.00 | Put | Bond Future | 9,467.6400 | 9.4676 | 7,205.1800 | 7.2052 | (23.897) | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2030 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | | | Bond Future | 10.3976 | 86.3222 | 10.0530 | 88.7029 | (3.314) | 0.0000 | 0.0000 | 8,417 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.69 | Put | Bond Future | 12,858.7200 | 12.8587 | 10,493.0200 | 10.4930 | (18.398) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.71 | Put | Bond Future | 12,692.2000 | 12.6922 | 10,328.0000 | 10.3280 | (18.627) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 9.20 | Call | Bond Future | 45.1400 | 0.0451 | 164.4100 | 0.1644 | 264.222 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.70 | Put | Bond Future | 12,775.4000 | 12.7754 | 10,410.4400 | 10.4104 | (18.512) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 9.30 | Call | Bond Future | 68.7000 | 0.0687 | 234.2300 | 0.2342 | 240.946 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.71 | Call | Bond Future | 4.0100 | 0.0040 | 20.5100 | 0.0205 | 411.471 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 9.20 | Put | Bond Future | 8,771.6800 | 8.7717 | 6,510.2500 | 6.5102 | (25.781) | 0 | 0 | 22 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.69 | Call | Bond Future | 3.5900 | 0.0036 | 18.5900 | 0.0186 | 417.827 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/02/2016 | 8.70 | Call | Bond Future | 3.7900 | 0.0038 | 19.5300 | 0.0195 | 415.303 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | 2032 | 04/02/2016 | 9.30 | Put | Bond Future | 8,016.1300 | 8.0161 | 5,800.9600 | 5.8010 | (27.634) | 0 | 0 | 22 |
| 2015/12/15 | 2032 | 05/05/2016 | | | Bond Future | 10.4893 | 83.7411 | 10.1332 | 86.1631 | (3.394) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 11,193.3400 | 11.1933 | 9,027.4400 | 9.0274 | (19.350) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 11,044.5900 | 11.0446 | 8,887.6300 | 8.8876 | (19.530) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 11,118.8700 | 11.1189 | 8,957.4100 | 8.9574 | (19.440) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 255.3900 | 0.2554 | 520.5100 | 0.5205 | 103.810 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 244.4400 | 0.2444 | 500.6200 | 0.5006 | 104.803 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 249.8700 | 0.2499 | 510.4900 | 0.5105 | 104.302 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 574.8400 | 0.5748 | 974.7000 | 0.9747 | 69.560 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | | | Bond Future | 10.5660 | 85.4150 | 10.1983 | 87.8827 | (3.480) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 557.4600 | 0.5575 | 948.0200 | 0.9480 | 70.061 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 566.1000 | 0.5661 | 961.2900 | 0.9613 | 69.809 | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 11,948.8300 | 11.9488 | 9,871.7100 | 9.8717 | (17.383) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 11,807.5800 | 11.8076 | 9,739.7600 | 9.7398 | (17.513) | 0 | 0 | 0 |
| 2015/12/15 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 11,878.1000 | 11.8781 | 9,805.6100 | 9.8056 | (17.448) | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | | | Bond Future | 97.6555 | 97.6555 | 97.6191 | 97.6191 | (0.037) | 0.0000 | 0.0000 | 185 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.40 | Put | Bond Future | 4,744.4600 | 4.7445 | 4,780.8900 | 4.7809 | 0.768 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.39 | Put | Bond Future | 4,734.4600 | 4.7345 | 4,770.8900 | 4.7709 | 0.769 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 04/02/2016 | 102.41 | Put | Bond Future | 4,754.4600 | 4.7545 | 4,790.8900 | 4.7909 | 0.766 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | | | Bond Future | 98.4451 | 98.4451 | 98.4059 | 98.4059 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 3,944.9400 | 3.9449 | 3,984.0500 | 3.9840 | 0.991 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 3,964.9400 | 3.9649 | 4,004.0500 | 4.0040 | 0.986 | 0 | 0 | 0 |
| 2015/12/15 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 3,954.9400 | 3.9549 | 3,994.0500 | 3.9940 | 0.989 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.74 | Call | Bond Future | 2.1900 | 0.0022 | 13.8400 | 0.0138 | 531.963 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.75 | Put | Bond Future | 14,847.7700 | 14.8478 | 12,088.9700 | 12.0890 | (18.581) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 9.43 | Call | Bond Future | 69.0200 | 0.0690 | 260.3700 | 0.2604 | 277.238 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | | | Bond Future | 10.5563 | 82.9774 | 10.1813 | 85.7484 | (3.552) | 0.0000 | 0.0000 | 50,559 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.75 | Call | Bond Future | 2.3200 | 0.0023 | 14.5700 | 0.0146 | 528.017 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.76 | Call | Bond Future | 2.4600 | 0.0025 | 15.3400 | 0.0153 | 523.577 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 9.30 | Call | Bond Future | 39.6100 | 0.0396 | 164.0100 | 0.1640 | 314.062 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.74 | Put | Bond Future | 14,941.2600 | 14.9413 | 12,181.8600 | 12.1819 | (18.468) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 9.43 | Put | Bond Future | 8,862.6600 | 8.8627 | 6,282.9600 | 6.2830 | (29.108) | 0 | 0 | 16 |
| 2015/12/15 | 2037 | 04/02/2016 | 8.76 | Put | Bond Future | 14,754.4200 | 14.7544 | 11,996.2500 | 11.9963 | (18.694) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/02/2016 | 9.30 | Put | Bond Future | 9,943.7800 | 9.9438 | 7,297.1300 | 7.2971 | (26.616) | 0 | 0 | 16 |
| 2015/12/15 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 13,350.8600 | 13.3509 | 10,769.5400 | 10.7695 | (19.334) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 187.4800 | 0.1875 | 421.3200 | 0.4213 | 124.728 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 05/05/2016 | | | Bond Future | 10.6467 | 84.4936 | 10.2598 | 87.3132 | (3.635) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 191.9400 | 0.1919 | 430.1700 | 0.4302 | 124.117 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 196.4900 | 0.1965 | 439.1700 | 0.4392 | 123.508 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 13,436.2800 | 13.4363 | 10,850.5700 | 10.8506 | (19.244) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 13,265.6600 | | 13.2657 | 10,688.7900 | 10.6888 | (19.425) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | | | Bond Future | 10.7251 | | 81.9223 | 10.3257 | 84.7954 | (3.724) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 12,260.8600 | | 12.2609 | 9,911.1600 | 9.9112 | (19.164) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 12,109.6600 | | 12.1097 | 9,771.7800 | 9.7718 | (19.306) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 12,185.1300 | | 12.1851 | 9,841.3300 | 9.8413 | (19.235) | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 705.5600 | | 0.7056 | 1,228.9600 | 1.2290 | 74.182 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 716.1300 | | 0.7161 | 1,245.4300 | 1.2454 | 73.911 | 0 | 0 | 0 |
| 2015/12/15 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 726.8300 | | 0.7268 | 1,262.0500 | 1.2620 | 73.638 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | | | Bond Future | 125.1224 | | 125.1224 | 125.0722 | 125.0722 | (0.040) | 0.0000 | 0.0000 | 17,749 |
| 2015/12/15 | 2038 | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | 130.99 | Put | Bond Future | 5,867.5600 | | 5.8676 | 5,917.7700 | 5.9178 | 0.856 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | 131.01 | Put | Bond Future | 5,887.5600 | | 5.8876 | 5,937.7700 | 5.9378 | 0.853 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | 131.00 | Put | Bond Future | 5,877.5600 | | 5.8776 | 5,927.7700 | 5.9278 | 0.854 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 131.01 | Put | Bond Future | 3,626.6200 | | 3.6266 | 3,680.2800 | 3.6803 | 1.480 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | | | Bond Future | 127.3834 | | 127.3834 | 127.3297 | 127.3297 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 131.00 | Put | Bond Future | 3,616.6200 | | 3.6166 | 3,670.2800 | 3.6703 | 1.484 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 131.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 130.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 131.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2038 | 05/05/2016 | 130.99 | Put | Bond Future | 3,606.6200 | | 3.6066 | 3,660.2800 | 3.6603 | 1.488 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.51 | Put | Bond Future | 9,543.8700 | | 9.5439 | 6,889.7500 | 6.8898 | (27.810) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | | | Bond Future | 10.6571 | | 85.9576 | 10.2922 | 88.7937 | (3.424) | 0.0000 | 0.0000 | 1,820 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.50 | Put | Bond Future | 9,631.2500 | | 9.6313 | 6,971.3600 | 6.9714 | (27.617) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.49 | Put | Bond Future | 9,718.8900 | | 9.7189 | 7,053.3700 | 7.0534 | (27.426) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.50 | Call | Bond Future | 65.6900 | | 0.0657 | 241.8800 | 0.2419 | 268.214 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.51 | Call | Bond Future | 68.4900 | | 0.0685 | 250.4500 | 0.2505 | 265.674 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/02/2016 | 9.49 | Call | Bond Future | 63.0000 | | 0.0630 | 233.5600 | 0.2336 | 270.730 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.50 | Call | Bond Future | 486.3400 | | 0.4863 | 959.2900 | 0.9593 | 97.247 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | | | Bond Future | 10.7491 | | 87.5283 | 10.3724 | 90.4140 | (3.504) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.51 | Call | Bond Future | 496.0900 | | 0.4961 | 976.1400 | 0.9761 | 96.767 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.49 | Call | Bond Future | 476.7400 | | 0.4767 | 942.6600 | 0.9427 | 97.730 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.50 | Put | Bond Future | 10,723.5800 | | 10.7236 | 8,310.7500 | 8.3108 | (22.500) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.49 | Put | Bond Future | 10,804.0900 | | 10.8041 | 8,384.2300 | 8.3842 | (22.398) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 05/05/2016 | 9.51 | Put | Bond Future | 10,643.3600 | | 10.6434 | 8,237.6300 | 8.2376 | (22.603) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | | | Bond Future | 10.8293 | | 84.7671 | 10.4405 | 87.7076 | (3.591) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.49 | Put | Bond Future | 11,828.5300 | | 11.8285 | 9,515.9900 | 9.5160 | (19.551) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.50 | Call | Bond Future | 947.1900 | | 0.9472 | 1,581.6700 | 1.5817 | 66.986 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.51 | Call | Bond Future | 960.5900 | | 0.9606 | 1,601.7000 | 1.6017 | 66.741 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.49 | Call | Bond Future | 933.9300 | | 0.9339 | 1,561.8300 | 1.5618 | 67.232 | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.51 | Put | Bond Future | 11,675.6400 | | 11.6756 | 9,376.3100 | 9.3763 | (19.693) | 0 | 0 | 0 |
| 2015/12/15 | 2040 | 04/08/2016 | 9.50 | Put | Bond Future | 11,751.9500 | | 11.7519 | 9,445.9900 | 9.4460 | (19.622) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 8.99 | Put | Bond Future | 14,582.2700 | | 14.5823 | 11,535.1500 | 11.5352 | (20.896) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | | | Bond Future | 10.6708 | | 83.1929 | 10.2755 | 86.2654 | (3.705) | 0.0000 | 0.0000 | 19,969 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | 2044 | 04/02/2016 | 9.01 | Put | Bond Future | 14,383.9300 | 14.3839 | 11,339.2900 | 11.3393 | (21.167) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 9.58 | Put | Bond Future | 9,071.6500 | 9.0716 | 6,244.9800 | 6.2450 | (31.159) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 9.00 | Put | Bond Future | 14,483.0000 | 14.4830 | 11,437.0900 | 11.4371 | (21.031) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 9.01 | Call | Bond Future | 5.4500 | 0.0055 | 33.3200 | 0.0333 | 511.376 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 8.99 | Call | Bond Future | 4.8700 | 0.0049 | 30.2600 | 0.0303 | 521.355 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 9.58 | Call | Bond Future | 84.7200 | 0.0847 | 330.5600 | 0.3306 | 290.179 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/02/2016 | 9.00 | Call | Bond Future | 5.1500 | 0.0052 | 31.7500 | 0.0317 | 516.505 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 15,378.3300 | 15.3783 | 12,461.6400 | 12.4616 | (18.966) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | | | Bond Future | 10.7606 | 84.7130 | 10.3526 | 87.8395 | (3.792) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 15,187.3700 | 15.1874 | 12,279.2600 | 12.2793 | (19.148) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 15,282.7200 | 15.2827 | 12,370.2900 | 12.3703 | (19.057) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 155.4400 | 0.1554 | 373.8300 | 0.3738 | 140.498 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 147.8400 | 0.1478 | 357.6500 | 0.3577 | 141.917 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 151.6000 | 0.1516 | 365.6700 | 0.3657 | 141.207 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 923.0000 | 0.9230 | 1,612.4000 | 1.6124 | 74.691 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | | | Bond Future | 10.8388 | 82.0209 | 10.4177 | 85.2070 | (3.885) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 936.2800 | 0.9363 | 1,632.9400 | 1.6329 | 74.407 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 11,934.4200 | 11.9344 | 9,430.4700 | 9.4305 | (20.981) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 11,778.8200 | 11.7788 | 9,289.3700 | 9.2894 | (21.135) | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 909.8700 | 0.9099 | 1,592.0300 | 1.5920 | 74.973 | 0 | 0 | 0 |
| 2015/12/15 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 11,856.4700 | 11.8565 | 9,359.7600 | 9.3598 | (21.058) | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | 127.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | | | Bond Future | 124.9963 | 124.9963 | 124.9474 | 124.9474 | (0.039) | 0.0000 | 0.0000 | 12,126 |
| 2015/12/15 | 2046 | 04/02/2016 | 128.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | 128.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | 127.99 | Put | Bond Future | 2,993.6700 | 2.9937 | 3,042.5800 | 3.0426 | 1.634 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | 128.01 | Put | Bond Future | 3,013.6700 | 3.0137 | 3,062.5800 | 3.0626 | 1.623 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 04/02/2016 | 128.00 | Put | Bond Future | 3,003.6700 | 3.0037 | 3,052.5800 | 3.0526 | 1.628 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | | | Bond Future | 125.8258 | 125.8258 | 125.7733 | 125.7733 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 129.99 | Put | Bond Future | 4,164.1800 | 4.1642 | 4,216.6500 | 4.2167 | 1.260 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 130.01 | Put | Bond Future | 4,184.1800 | 4.1842 | 4,236.6500 | 4.2367 | 1.254 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 130.00 | Put | Bond Future | 4,174.1800 | 4.1742 | 4,226.6500 | 4.2267 | 1.257 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2046 | 05/05/2016 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | | | Bond Future | 128.2426 | 128.2426 | 128.1912 | 128.1912 | (0.040) | 0.0000 | 0.0000 | 13,173 |
| 2015/12/15 | 2050 | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | 137.99 | Put | Bond Future | 9,747.4400 | 9.7474 | 9,798.7700 | 9.7988 | 0.527 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | 138.01 | Put | Bond Future | 9,767.4400 | 9.7674 | 9,818.7700 | 9.8188 | 0.526 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | 138.00 | Put | Bond Future | 9,757.4400 | 9.7574 | 9,808.7700 | 9.8088 | 0.526 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | 138.00 | Put | Bond Future | 7,440.2600 | 7.4403 | 7,495.0100 | 7.4950 | 0.736 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | | | Bond Future | 130.5597 | 130.5597 | 130.5050 | 130.5050 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | 2050 | 05/05/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | 137.99 | Put | Bond Future | 7,430.2600 | 7.4303 | 7,485.0100 | 7.4850 | 0.737 | 0 | 0 | 0 |
| 2015/12/15 | 2050 | 05/05/2016 | 138.01 | Put | Bond Future | 7,450.2600 | 7.4503 | 7,505.0100 | 7.5050 | 0.735 | 0 | 0 | 0 |
| 2015/12/15 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | AL37 | 04/02/2016 | | | Index Future | 452.3050 | 452.3050 | 456.8900 | 456.8900 | 1.014 | 0.0000 | 0.0000 | 2 |
| 2015/12/15 | AL37 | 05/05/2016 | | | Index Future | 460.5650 | 460.5650 | 465.2250 | 465.2250 | 1.012 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | AL7T | 04/02/2016 | | | Index Future | 510.8010 | 510.8010 | 520.6910 | 520.6910 | 1.936 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | AL7T | 05/05/2016 | | | Index Future | 520.1280 | 520.1280 | 530.1900 | 530.1900 | 1.935 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | ALBI | 04/02/2016 | | | Index Future | 461.6850 | 461.6850 | 472.1170 | 472.1170 | 2.260 | 0.0000 | 0.0000 | 724 |
| 2015/12/15 | ALBI | 05/05/2016 | | | Index Future | 470.1150 | 470.1150 | 480.7300 | 480.7300 | 2.258 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | ALBI | 04/08/2016 | | | Index Future | 479.4010 | 479.4010 | 490.2160 | 490.2160 | 2.256 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 128.99 | Put | Bond Future | 8,296.4100 | 8.2964 | 8,336.8600 | 8.3369 | 0.488 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | | | Bond Future | 120.6936 | 120.6936 | 120.6531 | 120.6531 | (0.034) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 129.01 | Put | Bond Future | 8,316.4100 | 8.3164 | 8,356.8600 | 8.3569 | 0.486 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 129.00 | Put | Bond Future | 8,306.4100 | 8.3064 | 8,346.8600 | 8.3469 | 0.487 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 04/02/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | | | Bond Future | 121.2996 | 121.2996 | 121.2559 | 121.2559 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 128.99 | Put | Bond Future | 7,690.3800 | 7.6904 | 7,734.0500 | 7.7340 | 0.568 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 129.01 | Put | Bond Future | 7,710.3800 | 7.7104 | 7,754.0500 | 7.7540 | 0.566 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 129.00 | Put | Bond Future | 7,700.3800 | 7.7004 | 7,744.0500 | 7.7440 | 0.567 | 0 | 0 | 0 |
| 2015/12/15 | EL28 | 05/05/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | | | Bond Future | 11.3500 | 73.9539 | 10.9837 | 76.1288 | (3.228) | 0.0000 | 0.0000 | 8,710 |
| 2015/12/15 | ES33 | 04/02/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | 9.99 | Put | Bond Future | 8,619.6800 | 8.6197 | 6,444.8100 | 6.4448 | (25.231) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | 10.01 | Put | Bond Future | 8,481.5500 | 8.4815 | 6,306.6800 | 6.3067 | (25.642) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/02/2016 | 10.00 | Put | Bond Future | 8,550.5700 | 8.5506 | 6,375.7000 | 6.3757 | (25.435) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | | | Bond Future | 11.4689 | 71.5129 | 11.0900 | 73.7257 | (3.304) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 9,278.0000 | 9.2780 | 7,065.2400 | 7.0652 | (23.850) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 9,140.3600 | 9.1404 | 6,927.6000 | 6.9276 | (24.209) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 9,209.1300 | 9.2091 | 6,996.3700 | 6.9964 | (24.028) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | | | Bond Future | 11.5738 | 72.9422 | 11.1819 | 75.1968 | (3.386) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 8,153.2900 | 8.1533 | 5,898.7100 | 5.8987 | (27.652) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 8,020.5400 | 8.0205 | 5,765.9600 | 5.7660 | (28.110) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 8,086.8700 | 8.0869 | 5,832.2900 | 5.8323 | (27.880) | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | ES42 | 04/02/2016 | | | Bond Future | 11.5230 | 77.6136 | 11.1414 | 80.1320 | (3.312) | 0.0000 | 0.0000 | 2,750 |
| 2015/12/15 | ES42 | 05/05/2016 | | | Bond Future | 11.6440 | 74.7685 | 11.2486 | 77.3310 | (3.396) | 0.0000 | 0.0000 | 4,500 |
| 2015/12/15 | GOVI | 04/02/2016 | 512.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/02/2016 | | | GOVI | 462.8100 | 462.8100 | 472.1650 | 472.1650 | 2.021 | 0.0000 | 0.0000 | 475 |
| 2015/12/15 | GOVI | 04/02/2016 | 511.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/02/2016 | 512.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/02/2016 | 511.99 | Put | GOVI | 491,800.0000 | 49.1800 | 398,250.0000 | 39.8250 | (19.022) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | GOVI | 04/02/2016 | 512.01 | Put | GOVI | 492,000.0000 | | 49.2000 | 398,450.0000 | 39.8450 | (19.014) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/02/2016 | 512.00 | Put | GOVI | 491,900.0000 | | 49.1900 | 398,350.0000 | 39.8350 | (19.018) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 467,490.0000 | | 46.7490 | 372,310.0000 | 37.2310 | (20.360) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | | | GOVI | 471.2610 | | 471.2610 | 480.7790 | 480.7790 | 2.020 | 0.0000 | 0.0000 | 146 |
| 2015/12/15 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 467,390.0000 | | 46.7390 | 372,210.0000 | 37.2210 | (20.364) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 467,290.0000 | | 46.7290 | 372,110.0000 | 37.2110 | (20.369) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 404,210.0000 | | 40.4210 | 307,240.0000 | 30.7240 | (23.990) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | | | GOVI | 480.5690 | | 480.5690 | 490.2660 | 490.2660 | 2.018 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 404,410.0000 | | 40.4410 | 307,440.0000 | 30.7440 | (23.978) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 404,310.0000 | | 40.4310 | 307,340.0000 | 30.7340 | (23.984) | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IGOV | 04/02/2016 | | | Index Future | 226.2850 | | 226.2850 | 226.2570 | 226.2570 | (0.012) | 0.0000 | 0.0000 | 1,038 |
| 2015/12/15 | IGOV | 05/05/2016 | | | Index Future | 230.3730 | | 230.3730 | 230.3410 | 230.3410 | (0.014) | 0.0000 | 0.0000 | 21 |
| 2015/12/15 | IGOV | 04/08/2016 | | | Index Future | 234.9200 | | 234.9200 | 234.8840 | 234.8840 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | ILBI | 04/02/2016 | | | Index Future | 614.3960 | | 614.3960 | 614.3960 | 614.3960 | 0.000 | 0.0000 | 0.0000 | 157 |
| 2015/12/15 | ILBI | 05/05/2016 | | | Index Future | 624.8960 | | 624.8960 | 624.8940 | 624.8940 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.3758 | | 100.3758 | 100.2580 | 100.2580 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.5491 | | 100.5491 | 100.3757 | 100.3757 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS02 | 18/12/2017 | | | Interest Rate Swap | 101.3893 | | 101.3893 | 101.0103 | 101.0103 | (0.374) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS02 | 16/03/2018 | | | Interest Rate Swap | 101.0249 | | 101.0249 | 100.5606 | 100.5606 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS05 | 17/12/2020 | | | Interest Rate Swap | 103.7755 | | 103.7755 | 102.6070 | 102.6070 | (1.126) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS05 | 16/03/2021 | | | Interest Rate Swap | 103.4473 | | 103.4473 | 102.2124 | 102.2124 | (1.194) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS10 | 17/12/2025 | | | Interest Rate Swap | 107.7336 | | 107.7336 | 105.8886 | 105.8886 | (1.713) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | IS10 | 16/03/2026 | | | Interest Rate Swap | 105.1907 | | 105.1907 | 103.2723 | 103.2723 | (1.824) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 15/12/2015 | | | Jibar Tradeable Future | 6.5800 | | 93.4200 | 6.5800 | 93.4200 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | JBAF | 20/01/2016 | | | Jibar Tradeable Future | 6.6800 | 93.3200 | 6.6800 | 93.3200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 17/02/2016 | | | Jibar Tradeable Future | 6.8500 | 93.1500 | 6.8500 | 93.1500 | 0.000 | 0.0000 | 0.0000 | 2,000 |
| 2015/12/15 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 6.9500 | 93.0500 | 6.9500 | 93.0500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.1400 | 92.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 18/05/2016 | | | Jibar Tradeable Future | 7.2000 | 92.8000 | 7.2000 | 92.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3800 | 92.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.7300 | 92.2700 | 7.7300 | 92.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 8.0700 | 91.9300 | 8.0700 | 91.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 8.0900 | 91.9100 | 8.0900 | 91.9100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 8.3200 | 91.6800 | 8.3200 | 91.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 8.4800 | 91.5200 | 8.4800 | 91.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | 8.01 | Put | Bond Future | 8,627.5300 | 8.6275 | 7,101.1600 | 7.1012 | (17.692) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | | | Bond Future | 9.7446 | 93.4541 | 9.4218 | 94.9856 | (3.313) | 0.0000 | 0.0000 | 16,357 |
| 2015/12/15 | R023 | 04/02/2016 | 8.00 | Put | Bond Future | 8,680.1300 | 8.6801 | 7,153.4900 | 7.1535 | (17.588) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | 8.01 | Call | Bond Future | 1.0700 | 0.0011 | 6.1600 | 0.0062 | 475.701 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | 7.99 | Call | Bond Future | 0.9400 | 0.0009 | 5.5200 | 0.0055 | 487.234 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | 8.00 | Call | Bond Future | 1.0100 | 0.0010 | 5.8300 | 0.0058 | 477.228 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/02/2016 | 7.99 | Put | Bond Future | 8,732.7600 | 8.7328 | 7,205.8800 | 7.2059 | (17.485) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | | | Bond Future | 9.8538 | 91.2306 | 9.5157 | 92.7878 | (3.431) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 7,837.5000 | 7.8375 | 6,390.0300 | 6.3900 | (18.469) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 7,741.2400 | 7.7412 | 6,298.2000 | 6.2982 | (18.641) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 92.6400 | 0.0926 | 202.3300 | 0.2023 | 118.405 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 7,789.3300 | 7.7893 | 6,344.0600 | 6.3441 | (18.554) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 94.9700 | 0.0950 | 206.8600 | 0.2069 | 117.816 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 97.3500 | 0.0973 | 211.4700 | 0.2115 | 117.227 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 239.3700 | 0.2394 | 426.1400 | 0.4261 | 78.026 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 8,124.0400 | 8.1240 | 6,727.9700 | 6.7280 | (17.184) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | | | Bond Future | 9.9408 | 93.0531 | 9.5861 | 94.6385 | (3.568) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 243.5100 | 0.2435 | 432.8000 | 0.4328 | 77.734 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 247.7100 | 0.2477 | 439.5400 | 0.4395 | 77.441 | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 8,169.0200 | 8.1690 | 6,770.4300 | 6.7704 | (17.121) | 0 | 0 | 0 |
| 2015/12/15 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 8,079.1500 | 8.0791 | 6,685.6200 | 6.6856 | (17.248) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 7.50 | Call | Bond Future | 0.0200 | 0.0000 | 0.2000 | 0.0002 | 900.000 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.40 | Put | Bond Future | 10,706.7400 | 10.7067 | 8,470.5400 | 8.4705 | (20.886) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.83 | Put | Bond Future | 7,503.7200 | 7.5037 | 5,394.4500 | 5.3945 | (28.110) | 0 | 0 | 33 |
| 2015/12/15 | R186 | 04/02/2016 | 9.20 | Call | Bond Future | 262.7700 | 0.2628 | 707.6100 | 0.7076 | 169.289 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | | | Bond Future | 9.8793 | 105.4880 | 9.5489 | 107.7545 | (3.344) | 0.0000 | 0.0000 | 65,490 |
| 2015/12/15 | R186 | 04/02/2016 | 7.51 | Call | Bond Future | 0.0200 | 0.0000 | 0.2100 | 0.0002 | 950.000 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.02 | Put | Bond Future | 13,688.5500 | 13.6886 | 11,426.6600 | 11.4267 | (16.524) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 7.90 | Call | Bond Future | 0.4100 | 0.0004 | 2.7500 | 0.0028 | 570.732 | 0 | 0 | 680 |
| 2015/12/15 | R186 | 04/02/2016 | 8.45 | Call | Bond Future | 10.8000 | 0.0108 | 48.4600 | 0.0485 | 348.704 | 0 | 0 | 350 |
| 2015/12/15 | R186 | 04/02/2016 | 8.75 | Call | Bond Future | 45.7400 | 0.0457 | 165.8500 | 0.1659 | 262.593 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 7.49 | Call | Bond Future | 0.0200 | 0.0000 | 0.1800 | 0.0002 | 800.000 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 7.50 | Put | Bond Future | 17,951.4500 | 17.9514 | 15,685.1200 | 15.6851 | (12.625) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.83 | Call | Bond Future | 64.6600 | 0.0647 | 221.9000 | 0.2219 | 243.180 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.65 | Put | Bond Future | 8,816.9000 | 8.8169 | 6,634.1900 | 6.6342 | (24.756) | 0 | 0 | 340 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R186 | 04/02/2016 | 8.70 | Put | Bond Future | 8,447.5300 | 8.4475 | 6,281.6700 | 6.2817 | (25.639) | 0 | 0 | 5,000 |
| 2015/12/15 | R186 | 04/02/2016 | 8.80 | Put | Bond Future | 7,719.2200 | 7.7192 | 5,595.1200 | 5.5951 | (27.517) | 0 | 0 | 5,000 |
| 2015/12/15 | R186 | 04/02/2016 | 7.49 | Put | Bond Future | 18,035.4700 | 18.0355 | 15,769.1200 | 15.7691 | (12.566) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.85 | Put | Bond Future | 7,360.8800 | 7.3609 | 5,262.1400 | 5.2621 | (28.512) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 7.51 | Put | Bond Future | 17,867.5100 | 17.8675 | 15,601.1900 | 15.6012 | (12.684) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.02 | Call | Bond Future | 0.9000 | 0.0009 | 5.5200 | 0.0055 | 513.333 | 0 | 0 | 700 |
| 2015/12/15 | R186 | 04/02/2016 | 8.40 | Call | Bond Future | 8.3000 | 0.0083 | 38.6100 | 0.0386 | 365.181 | 0 | 0 | 680 |
| 2015/12/15 | R186 | 04/02/2016 | 7.90 | Put | Bond Future | 14,653.9300 | 14.6539 | 12,389.7600 | 12.3898 | (15.451) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.45 | Put | Bond Future | 10,323.6300 | 10.3236 | 8,094.7800 | 8.0948 | (21.590) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 9.20 | Put | Bond Future | 4,997.7100 | 4.9977 | 3,176.0400 | 3.1760 | (36.450) | 0 | 0 | 700 |
| 2015/12/15 | R186 | 04/02/2016 | 8.75 | Put | Bond Future | 8,081.5500 | 8.0815 | 5,935.1500 | 5.9351 | (26.559) | 0 | 0 | 11,695 |
| 2015/12/15 | R186 | 04/02/2016 | 8.65 | Call | Bond Future | 29.0100 | 0.0290 | 112.8100 | 0.1128 | 288.866 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.85 | Call | Bond Future | 70.3300 | 0.0703 | 238.1000 | 0.2381 | 238.547 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.70 | Call | Bond Future | 36.5400 | 0.0365 | 137.1900 | 0.1372 | 275.452 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/02/2016 | 8.80 | Call | Bond Future | 56.8900 | 0.0569 | 199.3000 | 0.1993 | 250.325 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | | | Bond Future | 9.9747 | 107.4146 | 9.6313 | 109.7199 | (3.443) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 141.4300 | 0.1414 | 307.0700 | 0.3071 | 117.118 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.75 | Put | Bond Future | 8,912.2400 | 8.9122 | 6,950.5500 | 6.9505 | (22.011) | 0 | 0 | 1,900 |
| 2015/12/15 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 144.9400 | 0.1449 | 313.8800 | 0.3139 | 116.559 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.85 | Put | Bond Future | 8,260.6300 | 8.2606 | 6,356.5300 | 6.3565 | (23.050) | 0 | 0 | 5,350 |
| 2015/12/15 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 137.9800 | 0.1380 | 300.3800 | 0.3004 | 117.698 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.75 | Call | Bond Future | 359.8700 | 0.3599 | 703.4900 | 0.7035 | 95.484 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 11,699.4500 | 11.6994 | 9,563.0800 | 9.5631 | (18.260) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 17,827.0900 | 17.8271 | 15,548.0600 | 15.5481 | (12.784) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 11,772.3900 | 11.7724 | 9,632.7200 | 9.6327 | (18.175) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.85 | Call | Bond Future | 442.1100 | 0.4421 | 843.3200 | 0.8433 | 90.749 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 15.5100 | 0.0155 | 41.7900 | 0.0418 | 169.439 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 11,845.4500 | 11.8455 | 9,702.5400 | 9.7025 | (18.091) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 11,177.2700 | 11.1773 | 9,184.2400 | 9.1842 | (17.831) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | | | Bond Future | 10.0518 | 104.2540 | 9.6948 | 106.6020 | (3.552) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 11,243.5400 | 11.2435 | 9,246.1600 | 9.2462 | (17.765) | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 493.2300 | 0.4932 | 848.2300 | 0.8482 | 71.975 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 477.6300 | 0.4776 | 823.9600 | 0.8240 | 72.510 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 485.3800 | 0.4854 | 836.0300 | 0.8360 | 72.242 | 0 | 0 | 0 |
| 2015/12/15 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 11,309.9700 | 11.3100 | 9,308.2700 | 9.3083 | (17.699) | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | | | Bond Future | 286.4696 | 286.4696 | 286.3562 | 286.3562 | (0.040) | 0.0000 | 0.0000 | 714 |
| 2015/12/15 | R197 | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | 296.99 | Put | Bond Future | 10,520.4100 | 10.5204 | 10,633.7700 | 10.6338 | 1.078 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | 297.01 | Put | Bond Future | 10,540.4100 | 10.5404 | 10,653.7700 | 10.6538 | 1.075 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 04/02/2016 | 297.00 | Put | Bond Future | 10,530.4100 | 10.5304 | 10,643.7700 | 10.6438 | 1.077 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | | | Bond Future | 291.6457 | 291.6457 | 291.5246 | 291.5246 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | 299.99 | Put | Bond Future | 8,344.2800 | 8.3443 | 8,465.4100 | 8.4654 | 1.452 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | 300.01 | Put | Bond Future | 8,364.2800 | 8.3643 | 8,485.4100 | 8.4854 | 1.448 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | 300.00 | Put | Bond Future | 8,354.2800 | 8.3543 | 8,475.4100 | 8.4754 | 1.450 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R197 | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R197 | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | | | Bond Future | 223.1202 | 223.1202 | 223.0384 | 223.0384 | (0.037) | 0.0000 | 0.0000 | 43,005 |
| 2015/12/15 | R202 | 04/02/2016 | 239.99 | Put | Bond Future | 16,869.7900 | 16.8698 | 16,951.6100 | 16.9516 | 0.485 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | 240.01 | Put | Bond Future | 16,889.7900 | 16.8898 | 16,971.6100 | 16.9716 | 0.484 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | 240.00 | Put | Bond Future | 16,879.7900 | 16.8798 | 16,961.6100 | 16.9616 | 0.485 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | 239.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | 240.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 04/02/2016 | 240.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 246.99 | Put | Bond Future | 19,838.1100 | 19.8381 | 19,926.2600 | 19.9263 | 0.444 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | | | Bond Future | 227.1519 | 227.1519 | 227.0637 | 227.0637 | (0.039) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 247.01 | Put | Bond Future | 19,858.1100 | 19.8581 | 19,946.2600 | 19.9463 | 0.444 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 246.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 247.00 | Put | Bond Future | 19,848.1100 | 19.8481 | 19,936.2600 | 19.9363 | 0.444 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 247.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R202 | 05/05/2016 | 247.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | 7.25 | Put | Bond Future | 2,044.5000 | 2.0445 | 1,594.6100 | 1.5946 | (22.005) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | 7.26 | Put | Bond Future | 2,029.5500 | 2.0296 | 1,579.8100 | 1.5798 | (22.160) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | | | Bond Future | 8.6330 | 102.7583 | 8.3237 | 103.2106 | (3.583) | 0.0000 | 0.0000 | 17,164 |
| 2015/12/15 | R203 | 04/02/2016 | 7.26 | Call | Bond Future | 0.4400 | 0.0004 | 3.0600 | 0.0031 | 595.455 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | 7.24 | Call | Bond Future | 0.3800 | 0.0004 | 2.7100 | 0.0027 | 613.158 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | 7.25 | Call | Bond Future | 0.4100 | 0.0004 | 2.8800 | 0.0029 | 602.439 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/02/2016 | 7.24 | Put | Bond Future | 2,059.4600 | 2.0595 | 1,609.4300 | 1.6094 | (21.852) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 2,046.6400 | 2.0466 | 1,606.0900 | 1.6061 | (21.526) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | | | Bond Future | 8.8706 | 100.4642 | 8.5022 | 100.9224 | (4.152) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 8.7900 | 0.0088 | 26.8800 | 0.0269 | 205.802 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 8.2200 | 0.0082 | 25.3700 | 0.0254 | 208.637 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 8.5000 | 0.0085 | 26.1200 | 0.0261 | 207.294 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 2,034.1800 | 2.0342 | 1,594.1000 | 1.5941 | (21.634) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 2,059.1200 | 2.0591 | 1,618.1000 | 1.6181 | (21.418) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 21.4000 | 0.0214 | 55.0100 | 0.0550 | 157.056 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | | | Bond Future | 9.0632 | 102.4715 | 8.6090 | 102.9357 | (5.012) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 20.4500 | 0.0204 | 52.8900 | 0.0529 | 158.631 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 20.9200 | 0.0209 | 53.9400 | 0.0539 | 157.839 | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 1,903.0600 | 1.9031 | 1,471.3600 | 1.4714 | (22.685) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 1,883.0700 | 1.8831 | 1,452.5400 | 1.4525 | (22.863) | 0 | 0 | 0 |
| 2015/12/15 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 1,893.0600 | 1.8931 | 1,461.9400 | 1.4619 | (22.774) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | 7.50 | Call | Bond Future | 0.7300 | 0.0007 | 3.9600 | 0.0040 | 442.466 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | | | Bond Future | 8.9812 | 98.6456 | 8.6960 | 99.3448 | (3.175) | 0.0000 | 0.0000 | 38,369 |
| 2015/12/15 | R204 | 04/02/2016 | 7.51 | Call | Bond Future | 0.7800 | 0.0008 | 4.2000 | 0.0042 | 438.462 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | 7.49 | Put | Bond Future | 3,726.1500 | 3.7262 | 3,030.0800 | 3.0301 | (18.681) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | 7.51 | Put | Bond Future | 3,675.1300 | 3.6751 | 2,979.4300 | 2.9794 | (18.930) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | 7.49 | Call | Bond Future | 0.6800 | 0.0007 | 3.7300 | 0.0037 | 448.529 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/02/2016 | 7.50 | Put | Bond Future | 3,700.6400 | 3.7006 | 3,004.7500 | 3.0048 | (18.805) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 42.7700 | 0.0428 | 95.9400 | 0.0959 | 124.316 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R204 | 05/05/2016 | | | Bond Future | 9.1487 | 100.4473 | 8.8339 | 101.1568 | (3.441) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 43.9700 | 0.0440 | 98.3200 | 0.0983 | 123.607 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 3,267.7400 | 3.2677 | 2,610.2400 | 2.6102 | (20.121) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 3,223.3800 | 3.2234 | 2,568.2200 | 2.5682 | (20.325) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 41.6000 | 0.0416 | 93.6100 | 0.0936 | 125.024 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 3,245.5400 | 3.2455 | 2,589.2000 | 2.5892 | (20.223) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | | | Bond Future | 9.2813 | 98.4106 | 8.9308 | 99.1312 | (3.777) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 3,309.3500 | 3.3094 | 2,670.0100 | 2.6700 | (19.319) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 3,270.3000 | 3.2703 | 2,633.4600 | 2.6335 | (19.473) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 3,289.8100 | 3.2898 | 2,651.7100 | 2.6517 | (19.396) | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 90.2300 | 0.0902 | 171.4600 | 0.1715 | 90.025 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 92.0000 | 0.0920 | 174.4700 | 0.1745 | 89.641 | 0 | 0 | 0 |
| 2015/12/15 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 93.8000 | 0.0938 | 177.5300 | 0.1775 | 89.264 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | 7.27 | Put | Bond Future | 6,643.3900 | 6.6434 | 5,653.6900 | 5.6537 | (14.898) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | 7.49 | Put | Bond Future | 5,906.2200 | 5.9062 | 4,917.3100 | 4.9173 | (16.744) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | | | Bond Future | 9.3275 | 93.7796 | 9.0097 | 94.7695 | (3.406) | 0.0000 | 0.0000 | 46,579 |
| 2015/12/15 | R207 | 04/02/2016 | 7.51 | Put | Bond Future | 5,839.5400 | 5.8395 | 4,850.7700 | 4.8508 | (16.932) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | 7.27 | Call | Bond Future | 0.0300 | 0.0000 | 0.2700 | 0.0003 | 800.000 | 0 | 0 | 43 |
| 2015/12/15 | R207 | 04/02/2016 | 7.50 | Call | Bond Future | 0.1700 | 0.0002 | 1.2700 | 0.0013 | 647.059 | 0 | 0 | 19 |
| 2015/12/15 | R207 | 04/02/2016 | 7.51 | Call | Bond Future | 0.1800 | 0.0002 | 1.3500 | 0.0014 | 650.000 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | 7.49 | Call | Bond Future | 0.1600 | 0.0002 | 1.1900 | 0.0012 | 643.750 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/02/2016 | 7.50 | Put | Bond Future | 5,872.8700 | 5.8729 | 4,884.0300 | 4.8840 | (16.837) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 4,924.2100 | 4.9242 | 3,974.9800 | 3.9750 | (19.277) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | | | Bond Future | 9.4807 | 95.4928 | 9.1386 | 96.4985 | (3.608) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 4,954.1900 | 4.9542 | 4,003.7200 | 4.0037 | (19.185) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 5,838.7100 | 5.8387 | 4,860.6000 | 4.8606 | (16.752) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 4,984.2300 | 4.9842 | 4,032.5300 | 4.0325 | (19.094) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 16.8100 | 0.0168 | 44.4000 | 0.0444 | 164.128 | 0 | 0 | 43 |
| 2015/12/15 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 39.2300 | 0.0392 | 94.4600 | 0.0945 | 140.785 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 40.3400 | 0.0403 | 96.8100 | 0.0968 | 139.985 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 38.1600 | 0.0382 | 92.1600 | 0.0922 | 141.509 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | | | Bond Future | 9.6058 | 93.7548 | 9.2356 | 94.7775 | (3.854) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 4,697.8000 | 4.6978 | 3,793.0900 | 3.7931 | (19.258) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 4,644.5100 | 4.6445 | 3,743.2200 | 3.7432 | (19.405) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 4,671.1400 | 4.6711 | 3,768.1300 | 3.7681 | (19.332) | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 135.9100 | 0.1359 | 257.3600 | 0.2574 | 89.361 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 131.0200 | 0.1310 | 249.0500 | 0.2491 | 90.085 | 0 | 0 | 0 |
| 2015/12/15 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 133.4500 | 0.1335 | 253.1800 | 0.2532 | 89.719 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | | | Bond Future | 9.4896 | 91.4762 | 9.1699 | 92.6758 | (3.369) | 0.0000 | 0.0000 | 41,528 |
| 2015/12/15 | R208 | 04/02/2016 | 7.74 | Put | Bond Future | 6,812.7400 | 6.8127 | 5,615.8200 | 5.6158 | (17.569) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | 7.76 | Put | Bond Future | 6,731.4400 | 6.7314 | 5,534.8400 | 5.5348 | (17.776) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | 7.75 | Put | Bond Future | 6,772.0800 | 6.7721 | 5,575.3100 | 5.5753 | (17.672) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | 7.76 | Call | Bond Future | 0.5800 | 0.0006 | 3.6500 | 0.0037 | 529.310 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | 7.74 | Call | Bond Future | 0.5100 | 0.0005 | 3.2600 | 0.0033 | 539.216 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/02/2016 | 7.75 | Call | Bond Future | 0.5500 | 0.0006 | 3.4500 | 0.0035 | 527.273 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 57.4500 | 0.0575 | 131.9700 | 0.1320 | 129.713 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 6,061.9000 | 6.0619 | 4,918.6200 | 4.9186 | (18.860) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | | | Bond Future | 9.6166 | 89.7451 | 9.2777 | 90.9645 | (3.524) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 58.9800 | 0.0590 | 135.1000 | 0.1351 | 129.061 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 60.5500 | 0.0605 | 138.2900 | 0.1383 | 128.390 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 6,099.0000 | 6.0990 | 4,954.1200 | 4.9541 | (18.772) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 6,024.8500 | 6.0249 | 4,883.1900 | 4.8832 | (18.949) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 6,234.3500 | 6.2343 | 5,126.3200 | 5.1263 | (17.773) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | | | Bond Future | 9.7190 | 91.5384 | 9.3589 | 92.7792 | (3.705) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 6,268.5800 | 6.2686 | 5,158.6600 | 5.1587 | (17.706) | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 149.5500 | 0.1496 | 278.6200 | 0.2786 | 86.306 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 152.3000 | 0.1523 | 283.2400 | 0.2832 | 85.975 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 155.1000 | 0.1551 | 287.9300 | 0.2879 | 85.642 | 0 | 0 | 0 |
| 2015/12/15 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 6,302.8700 | 6.3029 | 5,191.0800 | 5.1911 | (17.639) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 8.74 | Call | Bond Future | 3.5900 | 0.0036 | 20.1900 | 0.0202 | 462.396 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 8.75 | Put | Bond Future | 11,317.6700 | 11.3177 | 9,087.7800 | 9.0878 | (19.703) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | | | Bond Future | 10.4110 | 67.4473 | 10.0470 | 69.6946 | (3.496) | 0.0000 | 0.0000 | 43,367 |
| 2015/12/15 | R209 | 04/02/2016 | 8.75 | Call | Bond Future | 3.7900 | 0.0038 | 21.2100 | 0.0212 | 459.631 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 8.76 | Call | Bond Future | 4.0200 | 0.0040 | 22.2700 | 0.0223 | 453.980 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 9.52 | Put | Bond Future | 5,854.5500 | 5.8546 | 3,899.0400 | 3.8990 | (33.402) | 0 | 0 | 2,200 |
| 2015/12/15 | R209 | 04/02/2016 | 8.74 | Put | Bond Future | 11,394.4500 | 11.3944 | 9,163.7400 | 9.1637 | (19.577) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 8.76 | Put | Bond Future | 11,241.0300 | 11.2410 | 9,011.9700 | 9.0120 | (19.830) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/02/2016 | 9.52 | Call | Bond Future | 133.2400 | 0.1332 | 425.0400 | 0.4250 | 219.003 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | | | Bond Future | 10.4916 | 65.5294 | 10.1167 | 67.8161 | (3.573) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 216.2400 | 0.2162 | 462.2300 | 0.4622 | 113.758 | 0 | 0 | 6,700 |
| 2015/12/15 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 15,786.3800 | 15.7864 | 13,549.8200 | 13.5498 | (14.168) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 10,175.9600 | 10.1760 | 8,130.9900 | 8.1310 | (20.096) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 10,037.9100 | 10.0379 | 8,001.5300 | 8.0015 | (20.287) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 10,106.8400 | 10.1068 | 8,066.1400 | 8.0661 | (20.191) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 221.1300 | 0.2211 | 471.4400 | 0.4714 | 113.196 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | 30.6000 | 0.0306 | 80.7300 | 0.0807 | 163.824 | 0 | 0 | 6,700 |
| 2015/12/15 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 211.4300 | 0.2114 | 453.1500 | 0.4531 | 114.326 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | 739.7000 | 0.7397 | 1,245.1700 | 1.2452 | 68.334 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | | | Bond Future | 10.5588 | 66.8392 | 10.1729 | 69.1693 | (3.655) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 10.60 | Call | Bond Future | 3,415.5300 | 3.4155 | 4,785.3100 | 4.7853 | 40.104 | 0 | 0 | 6,000 |
| 2015/12/15 | R209 | 04/08/2016 | 9.60 | Put | Bond Future | 7,206.2100 | 7.2062 | 5,578.6200 | 5.5786 | (22.586) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | 718.7800 | 0.7188 | 1,213.6400 | 1.2136 | 68.847 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | 729.1800 | 0.7292 | 1,229.3300 | 1.2293 | 68.591 | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 10.60 | Put | Bond Future | 3,174.3700 | 3.1744 | 2,213.9700 | 2.2140 | (30.255) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | 9,250.0000 | 9.2500 | 7,414.6800 | 7.4147 | (19.841) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | 9,128.9200 | 9.1289 | 7,304.2100 | 7.3042 | (19.988) | 0 | 0 | 0 |
| 2015/12/15 | R209 | 04/08/2016 | 9.60 | Call | Bond Future | 1,168.2700 | 1.1683 | 1,870.8600 | 1.8709 | 60.139 | 0 | 0 | 6,000 |
| 2015/12/15 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | 9,189.3500 | 9.1893 | 7,359.3200 | 7.3593 | (19.915) | 0 | 0 | 0 |
| 2015/12/15 | R210 | 04/02/2016 | 184.99 | Put | Bond Future | 12,302.8800 | 12.3029 | 12,367.6900 | 12.3677 | 0.527 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 04/02/2016 | | | Bond Future | 172.6871 | 172.6871 | 172.6223 | 172.6223 | (0.038) | 0.0000 | 0.0000 | 3,861 |
| 2015/12/15 | R210 | 04/02/2016 | 185.01 | Put | Bond Future | 12,322.8800 | 12.3229 | 12,387.6900 | 12.3877 | 0.526 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R210 | 04/02/2016 | 185.00 | Put | Bond Future | 12,312.8800 | 12.3129 | 12,377.6900 | 12.3777 | 0.526 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | | | Bond Future | 173.6406 | 173.6406 | 173.5712 | 173.5712 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 184.99 | Put | Bond Future | 11,349.4000 | 11.3494 | 11,418.7700 | 11.4188 | 0.611 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 185.00 | Put | Bond Future | 11,359.4000 | 11.3594 | 11,428.7700 | 11.4288 | 0.611 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 185.01 | Put | Bond Future | 11,369.4000 | 11.3694 | 11,438.7700 | 11.4388 | 0.610 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R210 | 05/05/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | | | Bond Future | 134.8896 | 134.8896 | 134.8349 | 134.8349 | (0.041) | 0.0000 | 0.0000 | 1,010 |
| 2015/12/15 | R211 | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | 138.99 | Put | Bond Future | 4,100.4300 | 4.1004 | 4,155.1400 | 4.1551 | 1.334 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | 139.01 | Put | Bond Future | 4,120.4300 | 4.1204 | 4,175.1400 | 4.1751 | 1.328 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 04/02/2016 | 139.00 | Put | Bond Future | 4,110.4300 | 4.1104 | 4,165.1400 | 4.1651 | 1.331 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 139.01 | Put | Bond Future | 1,682.9600 | 1.6830 | 1,741.3800 | 1.7414 | 3.471 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | | | Bond Future | 137.3270 | 137.3270 | 137.2686 | 137.2686 | (0.043) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 139.00 | Put | Bond Future | 1,672.9600 | 1.6730 | 1,731.3800 | 1.7314 | 3.492 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R211 | 05/05/2016 | 138.99 | Put | Bond Future | 1,662.9600 | 1.6630 | 1,721.3800 | 1.7214 | 3.513 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | | | Bond Future | 136.4774 | 136.4774 | 136.4264 | 136.4264 | (0.037) | 0.0000 | 0.0000 | 1,569 |
| 2015/12/15 | R212 | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | 145.99 | Put | Bond Future | 9,512.5700 | 9.5126 | 9,563.5700 | 9.5636 | 0.536 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | 146.01 | Put | Bond Future | 9,532.5700 | 9.5326 | 9,583.5700 | 9.5836 | 0.535 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | 146.00 | Put | Bond Future | 9,522.5700 | 9.5226 | 9,573.5700 | 9.5736 | 0.536 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | | | Bond Future | 138.9435 | 138.9435 | 138.8889 | 138.8889 | (0.039) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 144.99 | Put | Bond Future | 6,046.4500 | 6.0464 | 6,101.0700 | 6.1011 | 0.903 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 145.01 | Put | Bond Future | 6,066.4500 | 6.0664 | 6,121.0700 | 6.1211 | 0.900 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2015/12/15 | R212 | 05/05/2016 | 145.00 | Put | Bond Future | 6,056.4500 | 6.0564 | 6,111.0700 | 6.1111 | 0.902 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | | | Bond Future | 10.3435 | 77.8832 | 9.9988 | 80.0377 | (3.332) | 0.0000 | 0.0000 | 41,590 |
| 2015/12/15 | R213 | 04/02/2016 | 8.75 | Call | Bond Future | 5.8000 | 0.0058 | 28.1800 | 0.0282 | 385.862 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | 8.74 | Put | Bond Future | 10,832.4500 | 10.8324 | 8,699.3300 | 8.6993 | (19.692) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | 8.76 | Put | Bond Future | 10,684.6800 | 10.6847 | 8,553.5600 | 8.5536 | (19.946) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | 8.75 | Put | Bond Future | 10,758.5100 | 10.7585 | 8,626.3800 | 8.6264 | (19.818) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | 8.76 | Call | Bond Future | 6.1200 | 0.0061 | 29.5100 | 0.0295 | 382.190 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/02/2016 | 8.74 | Call | Bond Future | 5.5000 | 0.0055 | 26.8900 | 0.0269 | 388.909 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 11,430.5600 | 11.4306 | 9,400.8700 | 9.4009 | (17.757) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 11,289.9300 | 11.2899 | 9,266.5100 | 9.2665 | (17.922) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | | | Bond Future | 10.4298 | 75.7557 | 10.0741 | 77.9476 | (3.410) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 11,360.1700 | 11.3602 | 9,333.5900 | 9.3336 | (17.839) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 139.8800 | 0.1399 | 302.1400 | 0.3021 | 115.999 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 143.2400 | 0.1432 | 308.6100 | 0.3086 | 115.450 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 146.6600 | 0.1467 | 315.1900 | 0.3152 | 114.912 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | | | Bond Future | 10.5010 | 77.2692 | 10.1340 | 79.5024 | (3.495) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 10,390.7400 | 10.3907 | 8,535.3900 | 8.5354 | (17.856) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 10,265.4600 | 10.2655 | 8,418.8900 | 8.4189 | (17.988) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 10,328.0100 | 10.3280 | 8,477.0400 | 8.4770 | (17.922) | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 563.5000 | 0.5635 | 950.2100 | 0.9502 | 68.626 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 546.7200 | 0.5467 | 924.6500 | 0.9247 | 69.127 | 0 | 0 | 0 |
| 2015/12/15 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 555.0600 | 0.5551 | 937.3700 | 0.9374 | 68.877 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | | | Bond Future | 10.5644 | 67.3461 | 10.1847 | 69.7261 | (3.594) | 0.0000 | 0.0000 | 29,969 |
| 2015/12/15 | R214 | 04/02/2016 | 7.99 | Put | Bond Future | 19,528.0300 | 19.5280 | 17,148.0600 | 17.1481 | (12.187) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 9.45 | Call | Bond Future | 58.2600 | 0.0583 | 224.9300 | 0.2249 | 286.080 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 8.00 | Call | Bond Future | 0.0100 | 0.0000 | 0.0700 | 0.0001 | 600.000 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 8.01 | Call | Bond Future | 0.0100 | 0.0000 | 0.0800 | 0.0001 | 700.000 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 7.99 | Call | Bond Future | 0.0100 | 0.0000 | 0.0700 | 0.0001 | 600.000 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 9.35 | Call | Bond Future | 37.8200 | 0.0378 | 157.2700 | 0.1573 | 315.838 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 9.45 | Put | Bond Future | 7,485.6400 | 7.4856 | 5,272.2800 | 5.2723 | (29.568) | 0 | 0 | 25 |
| 2015/12/15 | R214 | 04/02/2016 | 8.01 | Put | Bond Future | 19,340.7000 | 19.3407 | 16,960.7400 | 16.9607 | (12.305) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/02/2016 | 9.35 | Put | Bond Future | 8,201.1700 | 8.2012 | 5,940.5900 | 5.9406 | (27.564) | 0 | 0 | 25 |
| 2015/12/15 | R214 | 04/02/2016 | 8.00 | Put | Bond Future | 19,434.2800 | 19.4343 | 17,054.3100 | 17.0543 | (12.246) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 160.3400 | 0.1603 | 365.0400 | 0.3650 | 127.666 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.30 | Put | Bond Future | 9,326.5300 | 9.3265 | 7,244.6900 | 7.2447 | (22.322) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | | | Bond Future | 10.6448 | 65.2796 | 10.2537 | 67.7015 | (3.674) | 0.0000 | 0.0000 | 4,680 |
| 2015/12/15 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 152.8000 | 0.1528 | 349.8500 | 0.3498 | 128.959 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 156.5400 | 0.1565 | 357.3800 | 0.3574 | 128.299 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 11,550.4100 | 11.5504 | 9,325.5900 | 9.3256 | (19.262) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 11,400.6500 | 11.4007 | 9,183.4800 | 9.1835 | (19.448) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.30 | Call | Bond Future | 308.4600 | 0.3085 | 648.4900 | 0.6485 | 110.235 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 11,475.4300 | 11.4754 | 9,254.4000 | 9.2544 | (19.355) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 11.30 | Call | Bond Future | 5,300.4500 | 5.3004 | 7,083.6000 | 7.0836 | 33.641 | 0 | 0 | 6,300 |
| 2015/12/15 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 588.9600 | 0.5890 | 1,036.7800 | 1.0368 | 76.036 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 10,385.1900 | 10.3852 | 8,370.1200 | 8.3701 | (19.403) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | | | Bond Future | 10.7120 | 66.5840 | 10.3094 | 69.0520 | (3.759) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 9.30 | Call | Bond Future | 645.0500 | 0.6450 | 1,124.5000 | 1.1245 | 74.328 | 0 | 0 | 1,300 |
| 2015/12/15 | R214 | 04/08/2016 | 8.55 | Put | Bond Future | 15,558.8000 | 15.5588 | 13,265.0800 | 13.2651 | (14.742) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 11.30 | Put | Bond Future | 1,967.2400 | 1.9672 | 1,282.3100 | 1.2823 | (34.817) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 598.0400 | 0.5980 | 1,051.0500 | 1.0511 | 75.749 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 10.30 | Put | Bond Future | 4,821.3000 | 4.8213 | 3,494.3100 | 3.4943 | (27.523) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 607.2300 | 0.6072 | 1,065.4600 | 1.0655 | 75.462 | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 9.30 | Put | Bond Future | 10,057.2500 | 10.0573 | 8,068.6200 | 8.0686 | (19.773) | 0 | 0 | 0 |
| 2015/12/15 | R214 | 04/08/2016 | 8.55 | Call | Bond Future | 176.8800 | 0.1769 | 351.2400 | 0.3512 | 98.575 | 0 | 0 | 1,300 |
| 2015/12/15 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 10,451.4800 | 10.4515 | 8,431.2200 | 8.4312 | (19.330) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/15 | R214 | 04/08/2016 | 10.30 | Call | Bond Future | 2,293.6800 | 2.2937 | 3,434.7700 | 3.4348 | 49.749 | 0 | 0 | 6,300 |
| 2015/12/15 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 10,319.1400 | 10.3191 | 8,309.2900 | 8.3093 | (19.477) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 8.99 | Put | Bond Future | 14,711.4300 | 14.7114 | 11,615.3100 | 11.6153 | (21.046) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.55 | Put | Bond Future | 9,339.1700 | 9.3392 | 6,452.1600 | 6.4522 | (30.913) | 0 | 0 | 75 |
| 2015/12/15 | R248 | 04/02/2016 | | | Bond Future | 10.6521 | 86.6899 | 10.2566 | 89.8118 | (3.713) | 0.0000 | 0.0000 | 57,883 |
| 2015/12/15 | R248 | 04/02/2016 | 9.00 | Put | Bond Future | 14,609.5100 | 14.6095 | 11,514.6600 | 11.5147 | (21.184) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.01 | Put | Bond Future | 14,507.8000 | 14.5078 | 11,414.2600 | 11.4143 | (21.323) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 8.99 | Call | Bond Future | 4.9100 | 0.0049 | 30.7800 | 0.0308 | 526.884 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.00 | Call | Bond Future | 5.2000 | 0.0052 | 32.3400 | 0.0323 | 521.923 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.45 | Put | Bond Future | 10,244.1500 | 10.2441 | 7,291.3600 | 7.2914 | (28.824) | 0 | 0 | 75 |
| 2015/12/15 | R248 | 04/02/2016 | 9.01 | Call | Bond Future | 5.5100 | 0.0055 | 33.9600 | 0.0340 | 516.334 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.45 | Call | Bond Future | 51.2000 | 0.0512 | 220.4000 | 0.2204 | 330.469 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/02/2016 | 9.55 | Call | Bond Future | 78.7000 | 0.0787 | 313.6800 | 0.3137 | 298.577 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | | | Bond Future | 10.7368 | 83.8357 | 10.3288 | 87.0125 | (3.800) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 15,491.6100 | 15.4916 | 12,533.4700 | 12.5335 | (19.095) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 15,295.6100 | 15.2956 | 12,346.4700 | 12.3465 | (19.281) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 15,393.4700 | 15.3935 | 12,439.8000 | 12.4398 | (19.188) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 154.1700 | 0.1542 | 372.9100 | 0.3729 | 141.882 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 158.1200 | 0.1581 | 381.3300 | 0.3813 | 141.165 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 162.1600 | 0.1622 | 389.9000 | 0.3899 | 140.442 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | | | Bond Future | 10.8082 | 85.5107 | 10.3875 | 88.7483 | (3.893) | 0.0000 | 0.0000 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 653.7600 | 0.6538 | 1,190.2700 | 1.1903 | 82.065 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 14,004.6200 | 14.0046 | 11,297.0900 | 11.2971 | (19.333) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 13,830.8300 | 13.8308 | 11,136.2700 | 11.1363 | (19.482) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 13,917.5700 | 13.9176 | 11,216.5000 | 11.2165 | (19.408) | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 664.2500 | 0.6642 | 1,207.2700 | 1.2073 | 81.749 | 0 | 0 | 0 |
| 2015/12/15 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 643.4000 | 0.6434 | 1,173.4500 | 1.1734 | 82.383 | 0 | 0 | 0 |

Total

693303