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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2016 TO 24/02/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/02/24 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | | | Bond Future | 123.6084 | | 123.6084 | 123.3636 | 123.3636 | (0.198) | 0.0000 | 0.0000 | 4,426 |
| 2016/02/24 | 2025 | 05/05/2016 | 126.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | 125.99 | Put | Bond Future | 2,381.5900 | | 2.3816 | 2,626.4000 | 2.6264 | 10.279 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | 126.01 | Put | Bond Future | 2,401.5900 | | 2.4016 | 2,646.4000 | 2.6464 | 10.194 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | 126.00 | Put | Bond Future | 2,391.5900 | | 2.3916 | 2,636.4000 | 2.6364 | 10.236 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | 126.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 05/05/2016 | 125.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.86 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | | | Bond Future | 124.7126 | | 124.7126 | 124.4619 | 124.4619 | (0.201) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.86 | Call | Bond Future | 852.5900 | | 0.8526 | 601.9200 | 0.6019 | (29.401) | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.87 | Call | Bond Future | 842.5900 | | 0.8426 | 591.9200 | 0.5919 | (29.750) | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.85 | Call | Bond Future | 862.5900 | | 0.8626 | 611.9200 | 0.6119 | (29.060) | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.85 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2025 | 04/08/2016 | 123.87 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | 8.99 | Put | Bond Future | 4,240.6400 | | 4.2406 | 5,453.0900 | 5.4531 | 28.591 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | 9.01 | Put | Bond Future | 4,093.3500 | | 4.0933 | 5,305.8000 | 5.3058 | 29.620 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | | | Bond Future | 9.5844 | | 90.2169 | 9.7619 | 89.0045 | 1.851 | 0.0000 | 0.0000 | 17,216 |
| 2016/02/24 | 2030 | 05/05/2016 | 9.00 | Put | Bond Future | 4,166.9500 | | 4.1669 | 5,379.4000 | 5.3794 | 29.097 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 04/08/2016 | 10.17 | Call | Bond Future | 3,438.7900 | | 3.4388 | 2,202.3600 | 2.2024 | (35.955) | 0 | 0 | 0 |
| 2016/02/24 | 2030 | 04/08/2016 | | | Bond Future | 9.6495 | | 87.9206 | 9.8333 | 86.6842 | 1.904 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2030 | 04/08/2016 | 10.17 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | | | Bond Future | 9.7239 | | 89.0796 | 9.9063 | 87.7622 | 1.875 | 0.0000 | 0.0000 | 9,165 |
| 2016/02/24 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 6,291.7500 | | 6.2917 | 7,370.6800 | 7.3707 | 17.148 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 6,162.6000 | | 6.1626 | 7,232.8900 | 7.2329 | 17.368 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 6,227.0100 | | 6.2270 | 7,301.6400 | 7.3016 | 17.258 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 711.9000 | | 0.7119 | 464.8300 | 0.4648 | (34.706) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 681.3500 | | 0.6814 | 442.9200 | 0.4429 | (34.994) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 696.5100 | | 0.6965 | 453.7800 | 0.4538 | (34.849) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 1,517.6500 | | 1.5176 | 1,162.4800 | 1.1625 | (23.403) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | | | Bond Future | 9.7877 | | 90.7700 | 9.9762 | 89.4266 | 1.926 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 1,477.6600 | | 1.4777 | 1,129.7400 | 1.1297 | (23.545) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 1,497.1600 | | 1.4972 | 1,145.6600 | 1.1457 | (23.478) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 7,514.0400 | | 7.5140 | 8,509.4800 | 8.5095 | 13.248 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 7,395.4000 | | 7.3954 | 8,383.5900 | 8.3836 | 13.362 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 7,454.1700 | | 7.4542 | 8,446.0300 | 8.4460 | 13.306 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | 2032 | 03/11/2016 | | | Bond Future | 9.8446 | 88.3593 | 10.0391 | 86.9910 | 1.976 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 3,195.2300 | 3.1952 | 3,724.4400 | 3.7244 | 16.563 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 3,142.5900 | 3.1426 | 3,665.5600 | 3.6656 | 16.641 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 3,168.8200 | 3.1688 | 3,694.9100 | 3.6949 | 16.602 | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 6,296.8900 | 6.2969 | 5,451.5900 | 5.4516 | (13.424) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 6,214.5400 | 6.2145 | 5,375.4800 | 5.3755 | (13.502) | 0 | 0 | 0 |
| 2016/02/24 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 6,255.6600 | 6.2557 | 5,413.4800 | 5.4135 | (13.463) | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | | | Bond Future | 102.8338 | 102.8338 | 102.7978 | 102.7978 | (0.035) | 0.0000 | 0.0000 | 2,032 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 433.7700 | 0.4338 | 397.8100 | 0.3978 | (8.290) | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 423.7700 | 0.4238 | 387.8100 | 0.3878 | (8.486) | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 443.7700 | 0.4438 | 407.8100 | 0.4078 | (8.103) | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 556.2100 | 0.5562 | 348.5100 | 0.3485 | (37.342) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 7,816.7100 | 7.8167 | 9,070.6100 | 9.0706 | 16.041 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | | | Bond Future | 9.8585 | 90.4049 | 10.0459 | 88.9393 | 1.900 | 0.0000 | 0.0000 | 41,175 |
| 2016/02/24 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 569.1200 | 0.5691 | 357.3800 | 0.3574 | (37.205) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 582.6600 | 0.5827 | 366.7500 | 0.3667 | (37.056) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 7,893.6800 | 7.8937 | 9,151.6200 | 9.1516 | 15.936 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 7,740.5000 | 7.7405 | 8,990.2300 | 8.9902 | 16.145 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | | | Bond Future | 9.9228 | 87.8617 | 10.1163 | 86.3673 | 1.950 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 7,548.9900 | 7.5490 | 8,601.4200 | 8.6014 | 13.941 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 7,426.3600 | 7.4264 | 8,470.2600 | 8.4703 | 14.057 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 1,933.1100 | 1.9331 | 1,491.1100 | 1.4911 | (22.865) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 7,487.4000 | 7.4874 | 8,535.5900 | 8.5356 | 13.999 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 1,957.8200 | 1.9578 | 1,511.5800 | 1.5116 | (22.793) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 1,982.9500 | 1.9829 | 1,532.4200 | 1.5324 | (22.720) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 6,521.3300 | 6.5213 | 5,608.2900 | 5.6083 | (14.001) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 3,666.8200 | 3.6668 | 4,272.4800 | 4.2725 | 16.517 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | | | Bond Future | 9.9758 | 89.5547 | 10.1750 | 88.0325 | 1.997 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 6,564.9700 | 6.5650 | 5,648.4400 | 5.6484 | (13.961) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 6,608.7100 | 6.6087 | 5,688.7000 | 5.6887 | (13.921) | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 3,696.6700 | 3.6967 | 4,305.8200 | 4.3058 | 16.478 | 0 | 0 | 0 |
| 2016/02/24 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 3,637.1800 | 3.6372 | 4,239.3600 | 4.2394 | 16.556 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | 131.01 | Put | Bond Future | 2,279.5200 | 2.2795 | 2,212.8000 | 2.2128 | (2.927) | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | | | Bond Future | 128.7305 | 128.7305 | 128.7972 | 128.7972 | 0.052 | 0.0000 | 0.0000 | 19,557 |
| 2016/02/24 | 2038 | 05/05/2016 | 131.00 | Put | Bond Future | 2,269.5200 | 2.2695 | 2,202.8000 | 2.2028 | (2.940) | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 05/05/2016 | 130.99 | Put | Bond Future | 2,259.5200 | 2.2595 | 2,192.8000 | 2.1928 | (2.953) | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | | | Bond Future | 129.7759 | 129.7759 | 129.8426 | 129.8426 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | 129.31 | Call | Bond Future | 465.9300 | 0.4659 | 532.5800 | 0.5326 | 14.305 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | 129.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | 2038 | 04/08/2016 | 129.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | 129.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | 129.32 | Call | Bond Future | 455.9300 | 0.4559 | 522.5800 | 0.5226 | 14.618 | 0 | 0 | 0 |
| 2016/02/24 | 2038 | 04/08/2016 | 129.30 | Call | Bond Future | 475.9300 | 0.4759 | 542.5800 | 0.5426 | 14.004 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.50 | Call | Bond Future | 1,480.0000 | 1.4800 | 1,022.5600 | 1.0226 | (30.908) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | | | Bond Future | 9.9391 | 93.9428 | 10.1264 | 92.3888 | 1.885 | 0.0000 | 0.0000 | 1,820 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.51 | Call | Bond Future | 1,507.1200 | 1.5071 | 1,043.3100 | 1.0433 | (30.775) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.49 | Call | Bond Future | 1,453.0500 | 1.4531 | 1,001.9800 | 1.0020 | (31.043) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.50 | Put | Bond Future | 5,302.7100 | 5.3027 | 6,399.3100 | 6.3993 | 20.680 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.49 | Put | Bond Future | 5,365.8700 | 5.3659 | 6,468.8400 | 6.4688 | 20.555 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 05/05/2016 | 9.51 | Put | Bond Future | 5,239.8600 | 5.2399 | 6,330.0900 | 6.3301 | 20.806 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | | | Bond Future | 10.0042 | 91.2161 | 10.1977 | 89.6316 | 1.934 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.49 | Put | Bond Future | 6,984.4800 | 6.9845 | 8,020.8800 | 8.0209 | 14.839 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.50 | Call | Bond Future | 2,568.8900 | 2.5689 | 2,016.0600 | 2.0161 | (21.520) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.51 | Call | Bond Future | 2,599.3500 | 2.5994 | 2,041.7700 | 2.0418 | (21.451) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.49 | Call | Bond Future | 2,538.8900 | 2.5389 | 1,990.7700 | 1.9908 | (21.589) | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.51 | Put | Bond Future | 6,865.3900 | 6.8654 | 7,892.3300 | 7.8923 | 14.958 | 0 | 0 | 0 |
| 2016/02/24 | 2040 | 04/08/2016 | 9.50 | Put | Bond Future | 6,924.6400 | 6.9246 | 7,956.3300 | 7.9563 | 14.899 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 9,201.0500 | 9.2011 | 10,611.8300 | 10.6118 | 15.333 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | | | Bond Future | 9.9372 | 91.2426 | 10.1296 | 89.6370 | 1.937 | 0.0000 | 0.0000 | 20,918 |
| 2016/02/24 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 9,027.0800 | 9.0271 | 10,429.7500 | 10.4297 | 15.538 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 9,113.8600 | 9.1139 | 10,520.6100 | 10.5206 | 15.435 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 524.7400 | 0.5247 | 321.7700 | 0.3218 | (38.680) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 500.1500 | 0.5002 | 305.2900 | 0.3053 | (38.960) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 512.3300 | 0.5123 | 313.4400 | 0.3134 | (38.821) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 2,601.0400 | 2.6010 | 2,028.4100 | 2.0284 | (22.015) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | | | Bond Future | 9.9999 | 88.5899 | 10.1985 | 86.9530 | 1.987 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 2,631.8800 | 2.6319 | 2,054.3200 | 2.0543 | (21.945) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 7,025.9700 | 7.0260 | 8,095.2400 | 8.0952 | 15.219 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 6,905.4200 | 6.9054 | 7,964.8400 | 7.9648 | 15.342 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 2,570.4200 | 2.5704 | 2,002.7100 | 2.0027 | (22.086) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 6,965.5100 | 6.9655 | 8,029.8600 | 8.0299 | 15.280 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | | | Bond Future | 10.0518 | 90.2970 | 10.2561 | 88.6295 | 2.033 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 6,995.5400 | 6.9955 | 5,996.8300 | 5.9968 | (14.276) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 4,062.4500 | 4.0625 | 4,735.1000 | 4.7351 | 16.558 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 3,998.1100 | 3.9981 | 4,663.2000 | 4.6632 | 16.635 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 4,030.3100 | 4.0303 | 4,699.1700 | 4.6992 | 16.596 | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 7,041.4300 | 7.0414 | 6,038.9500 | 6.0389 | (14.237) | 0 | 0 | 0 |
| 2016/02/24 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 6,949.4700 | 6.9495 | 5,954.5500 | 5.9546 | (14.316) | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 05/05/2016 | | | Bond Future | 127.5411 | 127.5411 | 127.4965 | 127.4965 | (0.035) | 0.0000 | 0.0000 | 12,920 |
| 2016/02/24 | 2046 | 05/05/2016 | 129.99 | Put | Bond Future | 2,448.9400 | 2.4489 | 2,493.5200 | 2.4935 | 1.820 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 05/05/2016 | 130.01 | Put | Bond Future | 2,468.9400 | 2.4689 | 2,513.5200 | 2.5135 | 1.806 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 05/05/2016 | 130.00 | Put | Bond Future | 2,458.9400 | 2.4589 | 2,503.5200 | 2.5035 | 1.813 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 05/05/2016 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 05/05/2016 | 129.99 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | 2046 | 05/05/2016 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | | | Bond Future | 129.9715 | 129.9715 | 129.9248 | 129.9248 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.00 | Call | Bond Future | 971.5000 | 0.9715 | 924.7900 | 0.9248 | (4.808) | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.01 | Call | Bond Future | 961.5000 | 0.9615 | 914.7900 | 0.9148 | (4.858) | 0 | 0 | 0 |
| 2016/02/24 | 2046 | 04/08/2016 | 129.02 | Call | Bond Future | 951.5000 | 0.9515 | 904.7900 | 0.9048 | (4.909) | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | 138.00 | Put | Bond Future | 1,226.9200 | 1.2269 | 1,274.0400 | 1.2740 | 3.841 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | | | Bond Future | 136.7731 | 136.7731 | 136.7260 | 136.7260 | (0.034) | 0.0000 | 0.0000 | 16,610 |
| 2016/02/24 | 2050 | 05/05/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | 137.99 | Put | Bond Future | 1,216.9200 | 1.2169 | 1,264.0400 | 1.2640 | 3.872 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 05/05/2016 | 138.01 | Put | Bond Future | 1,236.9200 | 1.2369 | 1,284.0400 | 1.2840 | 3.809 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | | | Bond Future | 137.8117 | 137.8117 | 137.7624 | 137.7624 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.12 | Put | Bond Future | 1,308.2500 | 1.3082 | 1,357.5600 | 1.3576 | 3.769 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.14 | Put | Bond Future | 1,328.2500 | 1.3282 | 1,377.5600 | 1.3776 | 3.712 | 0 | 0 | 0 |
| 2016/02/24 | 2050 | 04/08/2016 | 139.13 | Put | Bond Future | 1,318.2500 | 1.3182 | 1,367.5600 | 1.3676 | 3.741 | 0 | 0 | 0 |
| 2016/02/24 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | AI03 | 09/03/2016 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | AL37 | 05/05/2016 | | | Index Future | 471.3860 | 471.3860 | 468.8470 | 468.8470 | (0.539) | 0.0000 | 0.0000 | 2 |
| 2016/02/24 | AL37 | 04/08/2016 | | | Index Future | 480.2340 | 480.2340 | 477.6430 | 477.6430 | (0.540) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | AL7T | 05/05/2016 | | | Index Future | 544.3050 | 544.3050 | 538.8290 | 538.8290 | (1.006) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | AL7T | 04/08/2016 | | | Index Future | 554.5220 | 554.5220 | 548.9380 | 548.9380 | (1.007) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | ALBI | 05/05/2016 | | | Index Future | 493.8450 | 493.8450 | 488.0940 | 488.0940 | (1.165) | 0.0000 | 0.0000 | 510 |
| 2016/02/24 | ALBI | 04/08/2016 | | | Index Future | 503.1150 | 503.1150 | 497.2510 | 497.2510 | (1.166) | 0.0000 | 0.0000 | 139 |
| 2016/02/24 | ALBI | 03/11/2016 | | | Index Future | 512.9050 | 512.9050 | 506.9330 | 506.9330 | (1.164) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C213 | 28/02/2031 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | | | Bond Future | 126.3646 | 126.3646 | 126.0592 | 126.0592 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 128.99 | Put | Bond Future | 2,625.4000 | 2.6254 | 2,930.8200 | 2.9308 | 11.633 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 129.01 | Put | Bond Future | 2,645.4000 | 2.6454 | 2,950.8200 | 2.9508 | 11.545 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 129.00 | Put | Bond Future | 2,635.4000 | 2.6354 | 2,940.8200 | 2.9408 | 11.589 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 05/05/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | | | Bond Future | 128.7727 | 128.7727 | 128.4602 | 128.4602 | (0.243) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.86 | Call | Bond Future | 1,912.7400 | 1.9127 | 1,600.2100 | 1.6002 | (16.339) | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.87 | Call | Bond Future | 1,902.7400 | 1.9027 | 1,590.2100 | 1.5902 | (16.425) | 0 | 0 | 0 |
| 2016/02/24 | EL28 | 04/08/2016 | 126.88 | Call | Bond Future | 1,892.7400 | 1.8927 | 1,580.2100 | 1.5802 | (16.512) | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | | | Bond Future | 10.6690 | 76.3120 | 10.8557 | 75.1482 | 1.749 | 0.0000 | 0.0000 | 8,776 |
| 2016/02/24 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 4,478.9600 | 4.4790 | 5,642.7500 | 5.6427 | 25.983 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 4,341.3200 | 4.3413 | 5,505.1100 | 5.5051 | 26.807 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 4,410.0900 | 4.4101 | 5,573.8800 | 5.5739 | 26.389 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | | | Bond Future | 10.7587 | 77.7601 | 10.9518 | 76.5733 | 1.795 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 3,335.4300 | 3.3354 | 4,522.1800 | 4.5222 | 35.580 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 3,202.6800 | 3.2027 | 4,389.4300 | 4.3894 | 37.055 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 3,269.0100 | 3.2690 | 4,455.7600 | 4.4558 | 36.303 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | | | Bond Future | 10.8438 | 75.4649 | 11.0433 | 74.2562 | 1.840 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 2,778.3800 | 2.7784 | 1,569.6600 | 1.5697 | (43.504) | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 2,662.4700 | 2.6625 | 1,453.7500 | 1.4538 | (45.398) | 0 | 0 | 0 |
| 2016/02/24 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 2,720.4600 | 2.7205 | 1,511.7400 | 1.5117 | (44.431) | 0 | 0 | 0 |
| 2016/02/24 | ES42 | 05/05/2016 | | | Bond Future | 10.7994 | 80.4364 | 10.9863 | 79.1179 | 1.731 | 0.0000 | 0.0000 | 7,250 |
| 2016/02/24 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 252,250.0000 | 25.2250 | 306,670.0000 | 30.6670 | 21.574 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 05/05/2016 | | | GOVI | 492.7850 | 492.7850 | 487.3430 | 487.3430 | (1.104) | 0.0000 | 0.0000 | 487 |
| 2016/02/24 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 252,150.0000 | 25.2150 | 306,570.0000 | 30.6570 | 21.582 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 252,050.0000 | 25.2050 | 306,470.0000 | 30.6470 | 21.591 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 189,550.0000 | 18.9550 | 245,040.0000 | 24.5040 | 29.275 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | | | GOVI | 502.0350 | 502.0350 | 496.4860 | 496.4860 | (1.105) | 0.0000 | 0.0000 | 26 |
| 2016/02/24 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 189,750.0000 | 18.9750 | 245,240.0000 | 24.5240 | 29.244 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 189,650.0000 | 18.9650 | 245,140.0000 | 24.5140 | 29.259 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 356,940.0000 | 35.6940 | 300,440.0000 | 30.0440 | (15.829) | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | | | GOVI | 511.8040 | 511.8040 | 506.1540 | 506.1540 | (1.104) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 356,840.0000 | 35.6840 | 300,340.0000 | 30.0340 | (15.833) | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 356,740.0000 | 35.6740 | 300,240.0000 | 30.0240 | (15.838) | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IGOV | 05/05/2016 | | | Index Future | 237.1360 | 237.1360 | 237.0400 | 237.0400 | (0.040) | 0.0000 | 0.0000 | 975 |
| 2016/02/24 | IGOV | 04/08/2016 | | | Index Future | 241.6070 | 241.6070 | 241.5070 | 241.5070 | (0.041) | 0.0000 | 0.0000 | 81 |
| 2016/02/24 | IGOV | 03/11/2016 | | | Index Future | 246.3270 | 246.3270 | 246.2280 | 246.2280 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | ILBI | 05/05/2016 | | | Index Future | 642.9210 | 642.9210 | 642.5240 | 642.5240 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | ILBI | 04/08/2016 | | | Index Future | 654.8670 | 654.8670 | 654.4620 | 654.4620 | (0.062) | 0.0000 | 0.0000 | 157 |
| 2016/02/24 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.1845 | 100.1845 | 100.2325 | 100.2325 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.2291 | 100.2291 | 100.2714 | 100.2714 | 0.042 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.6563 | 100.6563 | 100.7621 | 100.7621 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS02 | 16/03/2018 | | | Interest Rate Swap | 100.1305 | 100.1305 | 100.2626 | 100.2626 | 0.132 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS05 | 17/12/2020 | | | Interest Rate Swap | 100.9869 | 100.9869 | 101.3915 | 101.3915 | 0.401 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS05 | 16/03/2021 | | | Interest Rate Swap | 100.5162 | 100.5162 | 100.9429 | 100.9429 | 0.424 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS10 | 17/12/2025 | | | Interest Rate Swap | 103.2010 | 103.2010 | 103.9284 | 103.9284 | 0.705 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | IS10 | 16/03/2026 | | | Interest Rate Swap | 100.4588 | 100.4588 | 101.2225 | 101.2225 | 0.760 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 16/03/2016 | | | Jibar Tradeable Future | 7.1600 | 92.8400 | 7.1600 | 92.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 7.2100 | 92.7900 | 7.2100 | 92.7900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 18/05/2016 | | | Jibar Tradeable Future | 7.3500 | 92.6500 | 7.3500 | 92.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3800 | 92.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 20/07/2016 | | | Jibar Tradeable Future | 7.5200 | 92.4800 | 7.5200 | 92.4800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 17/08/2016 | | | Jibar Tradeable Future | 7.5700 | 92.4300 | 7.5700 | 92.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.6200 | 92.3800 | 7.6200 | 92.3800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.8200 | 92.1800 | 7.8200 | 92.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 8.0000 | 92.0000 | 8.0000 | 92.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 8.1300 | 91.8700 | 8.1300 | 91.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 8.2400 | 91.7600 | 8.2400 | 91.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 8.3200 | 91.6800 | 8.3200 | 91.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | | | Bond Future | 9.0930 | 94.7823 | 9.2357 | 94.1028 | 1.569 | 0.0000 | 0.0000 | 9,781 |
| 2016/02/24 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 4,456.5300 | 4.4565 | 5,048.7500 | 5.0488 | 13.289 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 4,369.4600 | 4.3695 | 4,957.8600 | 4.9579 | 13.466 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 263.3200 | 0.2633 | 176.1200 | 0.1761 | (33.116) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 4,412.7700 | 4.4128 | 5,003.1200 | 5.0031 | 13.378 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 270.0600 | 0.2701 | 180.9900 | 0.1810 | (32.982) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 277.2200 | 0.2772 | 186.2000 | 0.1862 | (32.833) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 654.1800 | 0.6542 | 510.9000 | 0.5109 | (21.902) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 5,017.0800 | 5.0171 | 5,565.4000 | 5.5654 | 10.929 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | | | Bond Future | 9.1619 | 96.5808 | 9.3121 | 95.8874 | 1.639 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 664.2100 | 0.6642 | 519.1800 | 0.5192 | (21.835) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 674.9300 | 0.6749 | 528.0800 | 0.5281 | (21.758) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 5,056.1700 | 5.0562 | 5,606.2400 | 5.6062 | 10.879 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 4,978.7100 | 4.9787 | 5,525.2100 | 5.5252 | 10.977 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 1,763.8900 | 1.7639 | 2,025.4100 | 2.0254 | 14.826 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | | | Bond Future | 9.2271 | 94.5093 | 9.3847 | 93.8037 | 1.708 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 1,732.7300 | 1.7327 | 1,990.8700 | 1.9909 | 14.898 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 3,992.7900 | 3.9928 | 3,548.6800 | 3.5487 | (11.123) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 1,748.2500 | 1.7482 | 2,008.0800 | 2.0081 | 14.862 | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 4,020.7900 | 4.0208 | 3,574.9900 | 3.5750 | (11.087) | 0 | 0 | 0 |
| 2016/02/24 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 4,048.8800 | 4.0489 | 3,601.3900 | 3.6014 | (11.052) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | 10.37 | Call | Bond Future | 4,466.5600 | 4.4666 | 2,945.8600 | 2.9459 | (34.046) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | | | Bond Future | 9.7901 | 93.9040 | 9.9825 | 92.3833 | 1.966 | 0.0000 | 0.0000 | 4,019 |
| 2016/02/24 | R035 | 05/05/2016 | 10.35 | Call | Bond Future | 4,318.2100 | 4.3182 | 2,797.5100 | 2.7975 | (35.216) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | 10.36 | Call | Bond Future | 4,392.4400 | 4.3924 | 2,871.7400 | 2.8717 | (34.621) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 05/05/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | | | Bond Future | 9.8501 | 95.6859 | 10.0488 | 94.1352 | 2.018 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.35 | Call | Bond Future | 3,823.8600 | 3.8239 | 2,273.2000 | 2.2732 | (40.552) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.36 | Call | Bond Future | 3,897.8000 | 3.8978 | 2,347.1400 | 2.3471 | (39.783) | 0 | 0 | 0 |
| 2016/02/24 | R035 | 04/08/2016 | 10.37 | Call | Bond Future | 3,971.6500 | 3.9717 | 2,420.9900 | 2.4210 | (39.043) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 9.25 | Call | Bond Future | 2,533.5300 | 2.5335 | 1,899.6000 | 1.8996 | (25.022) | 0 | 0 | 180 |
| 2016/02/24 | R186 | 05/05/2016 | | | Bond Future | 9.1927 | 112.7676 | 9.3658 | 111.5500 | 1.884 | 0.0000 | 0.0000 | 60,587 |
| 2016/02/24 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 423.3200 | 0.4233 | 258.6300 | 0.2586 | (38.904) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 9.89 | Call | Bond Future | 5,484.5400 | 5.4845 | 4,523.2200 | 4.5232 | (17.528) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 434.1800 | 0.4342 | 265.9900 | 0.2660 | (38.737) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.75 | Put | Bond Future | 4,270.7700 | 4.2708 | 5,142.8300 | 5.1428 | 20.419 | 0 | 0 | 1,900 |
| 2016/02/24 | R186 | 05/05/2016 | 9.25 | Put | Bond Future | 2,128.3500 | 2.1284 | 2,712.0000 | 2.7120 | 27.423 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 412.6700 | 0.4127 | 251.4300 | 0.2514 | (39.072) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.85 | Put | Bond Future | 3,766.4500 | 3.7664 | 4,584.4600 | 4.5845 | 21.718 | 0 | 0 | 5,350 |
| 2016/02/24 | R186 | 05/05/2016 | 9.96 | Call | Bond Future | 5,859.7700 | 5.8598 | 4,871.6800 | 4.8717 | (16.862) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 9.86 | Call | Bond Future | 5,326.1200 | 5.3261 | 4,376.9000 | 4.3769 | (17.822) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 12,499.3800 | 12.4994 | 13,696.0200 | 13.6960 | 9.574 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 6,635.6700 | 6.6357 | 7,685.0600 | 7.6851 | 15.814 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.75 | Call | Bond Future | 1,071.4200 | 1.0714 | 725.9000 | 0.7259 | (32.249) | 0 | 0 | 180 |
| 2016/02/24 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 6,701.2600 | 6.7013 | 7,754.1500 | 7.7541 | 15.712 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 40.8200 | 0.0408 | 19.8800 | 0.0199 | (51.298) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.85 | Call | Bond Future | 1,300.9500 | 1.3009 | 901.3800 | 0.9014 | (30.714) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 6,767.1200 | 6.7671 | 7,823.4600 | 7.8235 | 15.610 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 05/05/2016 | 9.89 | Put | Bond Future | 693.6100 | 0.6936 | 949.8700 | 0.9499 | 36.946 | 0 | 0 | 180 |
| 2016/02/24 | R186 | 05/05/2016 | 9.96 | Put | Bond Future | 604.0600 | 0.6041 | 833.5500 | 0.8336 | 37.991 | 0 | 0 | 5,000 |
| 2016/02/24 | R186 | 05/05/2016 | 9.86 | Put | Bond Future | 735.2600 | 0.7353 | 1,003.6200 | 1.0036 | 36.499 | 0 | 0 | 5,000 |
| 2016/02/24 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 6,697.3600 | 6.6974 | 7,615.6300 | 7.6156 | 13.711 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 04/08/2016 | | | Bond Future | 9.2539 | 109.6035 | 9.4342 | 108.3616 | 1.949 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 6,752.1400 | 6.7521 | 7,673.9300 | 7.6739 | 13.652 | 0 | 0 | 0 |
| 2016/02/24 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 1,362.8100 | 1.3628 | 1,039.2200 | 1.0392 | (23.744) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 1,325.0500 | 1.3250 | 1,007.7500 | 1.0078 | (23.946) | 0 | 0 | 0 |
| 2016/02/24 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 1,343.4700 | 1.3435 | 1,023.4000 | 1.0234 | (23.824) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 6,807.9000 | | 6.8079 | 7,732.4600 | 7.7325 | 13.581 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | | | Bond Future | 293.8972 | | 293.8972 | 293.7914 | 293.7914 | (0.036) | 0.0000 | 0.0000 | 1,368 |
| 2016/02/24 | R197 | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | 299.99 | Put | Bond Future | 6,092.8000 | | 6.0928 | 6,198.5700 | 6.1986 | 1.736 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | 300.01 | Put | Bond Future | 6,112.8000 | | 6.1128 | 6,218.5700 | 6.2186 | 1.730 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | 300.00 | Put | Bond Future | 6,102.8000 | | 6.1028 | 6,208.5700 | 6.2086 | 1.733 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.98 | Put | Bond Future | 974.2900 | | 0.9743 | 1,085.0300 | 1.0850 | 11.366 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | | | Bond Future | 293.0057 | | 293.0057 | 292.8950 | 292.8950 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.97 | Put | Bond Future | 964.2900 | | 0.9643 | 1,075.0300 | 1.0750 | 11.484 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.98 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.96 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.97 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R197 | 04/08/2016 | 293.96 | Put | Bond Future | 954.2900 | | 0.9543 | 1,065.0300 | 1.0650 | 11.604 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | 246.99 | Put | Bond Future | 5,429.2900 | | 5.4293 | 7,429.4600 | 7.4295 | 36.840 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | | | Bond Future | 241.5607 | | 241.5607 | 241.4752 | 241.4752 | (0.035) | 0.0000 | 0.0000 | 43,481 |
| 2016/02/24 | R202 | 05/05/2016 | 247.01 | Put | Bond Future | 5,449.2900 | | 5.4493 | 7,443.7000 | 7.4437 | 36.599 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | 246.99 | Call | Bond Future | 0.0000 | | 0.0000 | 1,914.6900 | 1.9147 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | 247.00 | Put | Bond Future | 5,439.2900 | | 5.4393 | 7,436.5800 | 7.4366 | 36.720 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | 247.00 | Call | Bond Future | 0.0000 | | 0.0000 | 1,911.8100 | 1.9118 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 05/05/2016 | 247.01 | Call | Bond Future | 0.0000 | | 0.0000 | 1,908.9300 | 1.9089 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.25 | Call | Bond Future | 0.0000 | | 0.0000 | 5,445.6800 | 5.4457 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | | | Bond Future | 242.7158 | | 242.7158 | 242.6263 | 242.6263 | (0.037) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.26 | Call | Bond Future | 0.0000 | | 0.0000 | 5,440.9700 | 5.4410 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.24 | Put | Bond Future | 524.1700 | | 0.5242 | 6,064.1200 | 6.0641 | 1056.899 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.26 | Put | Bond Future | 544.1700 | | 0.5442 | 6,074.7000 | 6.0747 | 1016.324 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.24 | Call | Bond Future | 0.0000 | | 0.0000 | 5,450.3900 | 5.4504 | 100.000 | 0 | 0 | 0 |
| 2016/02/24 | R202 | 04/08/2016 | 243.25 | Put | Bond Future | 534.1700 | | 0.5342 | 6,069.4100 | 6.0694 | 1036.232 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 1,201.3200 | | 1.2013 | 1,377.4800 | 1.3775 | 14.664 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | | | Bond Future | 8.1732 | | 101.3341 | 8.3359 | 101.1302 | 1.990 | 0.0000 | 0.0000 | 54,179 |
| 2016/02/24 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 34.2900 | | 0.0343 | 5.6800 | 0.0057 | (83.435) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 32.0600 | | 0.0321 | 5.1400 | 0.0051 | (83.968) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 33.1300 | | 0.0331 | 5.4000 | 0.0054 | (83.701) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 1,213.0100 | | 1.2130 | 1,389.9800 | 1.3900 | 14.589 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 1,189.7300 | | 1.1897 | 1,365.0100 | 1.3650 | 14.733 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 82.9600 | | 0.0830 | 15.5500 | 0.0155 | (81.256) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | | | Bond Future | 8.2963 | | 103.2571 | 8.4993 | 103.0482 | 2.448 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 79.6800 | | 0.0797 | 14.5800 | 0.0146 | (81.702) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 81.2300 | | 0.0812 | 15.0600 | 0.0151 | (81.460) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 1,176.7300 | | 1.1767 | 1,320.5300 | 1.3205 | 12.220 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 1,159.0700 | | 1.1591 | 1,300.5600 | 1.3006 | 12.207 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 1,167.8100 | | 1.1678 | 1,310.5400 | 1.3105 | 12.222 | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 643.7000 | | 0.6437 | 362.9800 | 0.3630 | (43.610) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | | | Bond Future | 8.4230 | | 101.0737 | 8.6862 | 100.8619 | 3.125 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 633.1400 | 0.6331 | 353.8200 | 0.3538 | (44.117) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 638.4100 | 0.6384 | 358.3800 | 0.3584 | (43.864) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 297.9400 | 0.2979 | 230.4300 | 0.2304 | (22.659) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 292.4600 | 0.2925 | 223.5500 | 0.2236 | (23.562) | 0 | 0 | 0 |
| 2016/02/24 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 295.1900 | 0.2952 | 226.9700 | 0.2270 | (23.111) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 114.1500 | 0.1141 | 44.5800 | 0.0446 | (60.946) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | | | Bond Future | 8.5435 | 101.8173 | 8.6971 | 101.4672 | 1.798 | 0.0000 | 0.0000 | 33,079 |
| 2016/02/24 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 117.4100 | 0.1174 | 46.1900 | 0.0462 | (60.659) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 1,967.0600 | 1.9671 | 2,249.2700 | 2.2493 | 14.347 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 1,926.8800 | 1.9269 | 2,205.7100 | 2.2057 | 14.471 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 110.8600 | 0.1109 | 43.0200 | 0.0430 | (61.194) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 1,946.9800 | 1.9470 | 2,227.4600 | 2.2275 | 14.406 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | | | Bond Future | 8.6524 | 99.7082 | 8.8248 | 99.3504 | 1.992 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 2,158.9400 | 2.1589 | 2,399.6100 | 2.3996 | 11.148 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 2,124.7300 | 2.1247 | 2,362.2600 | 2.3623 | 11.179 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 237.3500 | 0.2373 | 120.2400 | 0.1202 | (49.341) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 2,141.7100 | 2.1417 | 2,380.9100 | 2.3809 | 11.169 | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 241.4300 | 0.2414 | 122.8500 | 0.1229 | (49.116) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 245.7600 | 0.2458 | 125.5100 | 0.1255 | (48.930) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | | | Bond Future | 8.7468 | 101.6290 | 8.9407 | 101.2655 | 2.216 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 707.3300 | 0.7073 | 690.2500 | 0.6903 | (2.415) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 694.2400 | 0.6942 | 677.7600 | 0.6778 | (2.374) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 700.6000 | 0.7006 | 684.1400 | 0.6841 | (2.349) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 1,584.9700 | 1.5850 | 1,204.9400 | 1.2049 | (23.977) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 1,573.1100 | 1.5731 | 1,192.4600 | 1.1925 | (24.197) | 0 | 0 | 0 |
| 2016/02/24 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 1,597.1900 | 1.5972 | 1,217.1400 | 1.2171 | (23.795) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 2,847.9600 | 2.8480 | 3,251.3800 | 3.2514 | 14.165 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | | | Bond Future | 8.7511 | 97.6536 | 8.9018 | 97.2022 | 1.722 | 0.0000 | 0.0000 | 42,164 |
| 2016/02/24 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 2,875.4600 | 2.8755 | 3,280.0300 | 3.2800 | 14.070 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 3,710.9500 | 3.7110 | 4,140.7600 | 4.1408 | 11.582 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 2,903.0500 | 2.9031 | 3,308.7700 | 3.3088 | 13.976 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 49.8400 | 0.0498 | 28.3100 | 0.0283 | (43.198) | 0 | 0 | 43 |
| 2016/02/24 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 121.2900 | 0.1213 | 74.5200 | 0.0745 | (38.560) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 124.8800 | 0.1249 | 76.9600 | 0.0770 | (38.373) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 117.7700 | 0.1178 | 72.1500 | 0.0721 | (38.737) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | | | Bond Future | 8.8484 | 95.8622 | 9.0123 | 95.4013 | 1.852 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 2,838.6100 | 2.8386 | 3,207.3000 | 3.2073 | 12.988 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 2,793.1700 | 2.7932 | 3,159.7500 | 3.1598 | 13.124 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 2,815.6600 | 2.8157 | 3,183.4900 | 3.1835 | 13.064 | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 391.9900 | 0.3920 | 297.6200 | 0.2976 | (24.075) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 379.2500 | 0.3792 | 286.9900 | 0.2870 | (24.327) | 0 | 0 | 0 |
| 2016/02/24 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 385.3900 | 0.3854 | 292.2700 | 0.2923 | (24.163) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 157.1600 | 0.1572 | 101.1100 | 0.1011 | (35.664) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 3,557.9400 | 3.5579 | 4,049.8900 | 4.0499 | 13.827 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | | | Bond Future | 8.8989 | 92.3516 | 9.0481 | 91.8024 | 1.676 | 0.0000 | 0.0000 | 45,535 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 161.4900 | 0.1615 | 104.2400 | 0.1042 | (35.451) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 166.0800 | 0.1661 | 107.4500 | 0.1074 | (35.302) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 3,592.2400 | 3.5922 | 4,085.3900 | 4.0854 | 13.728 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 3,523.9100 | 3.5239 | 4,014.4800 | 4.0145 | 13.921 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 3,936.0900 | 3.9361 | 4,395.7000 | 4.3957 | 11.677 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | | | Bond Future | 8.9810 | 94.1041 | 9.1401 | 93.5434 | 1.772 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 3,965.9500 | 3.9660 | 4,426.9400 | 4.4269 | 11.624 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 408.6500 | 0.4087 | 309.9800 | 0.3100 | (24.145) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 415.3700 | 0.4154 | 315.6900 | 0.3157 | (23.998) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 422.5400 | 0.4225 | 321.4800 | 0.3215 | (23.917) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 3,996.2700 | 3.9963 | 4,458.2700 | 4.4583 | 11.561 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 1,213.0900 | 1.2131 | 1,429.4000 | 1.4294 | 17.831 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | | | Bond Future | 9.0529 | 92.5137 | 9.2223 | 91.9433 | 1.871 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 1,224.4600 | 1.2245 | 1,442.2000 | 1.4422 | 17.783 | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 2,963.8500 | 2.9638 | 2,612.5700 | 2.6126 | (11.852) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 2,985.1300 | 2.9851 | 2,632.4100 | 2.6324 | (11.816) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 3,006.7600 | 3.0068 | 2,652.6100 | 2.6526 | (11.778) | 0 | 0 | 0 |
| 2016/02/24 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 1,236.2000 | 1.2362 | 1,455.3800 | 1.4554 | 17.730 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | | | Bond Future | 9.7271 | 70.3287 | 9.9143 | 69.1034 | 1.925 | 0.0000 | 0.0000 | 31,955 |
| 2016/02/24 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 616.9600 | 0.6170 | 397.9300 | 0.3979 | (35.501) | 0 | 0 | 6,700 |
| 2016/02/24 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 11,041.6600 | 11.0417 | 12,225.8100 | 12.2258 | 10.724 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 5,768.9400 | 5.7689 | 6,778.7300 | 6.7787 | 17.504 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 5,648.3600 | 5.6484 | 6,650.5800 | 6.6506 | 17.744 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 5,708.2600 | 5.7083 | 6,714.5100 | 6.7145 | 17.628 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 630.8800 | 0.6309 | 407.8200 | 0.4078 | (35.357) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | 85.1800 | 0.0852 | 44.0500 | 0.0441 | (48.286) | 0 | 0 | 6,700 |
| 2016/02/24 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 603.7100 | 0.6037 | 388.2200 | 0.3882 | (35.694) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | 1,919.2000 | 1.9192 | 1,500.1700 | 1.5002 | (21.834) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | | | Bond Future | 9.7824 | 71.6633 | 9.9753 | 70.4140 | 1.972 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.60 | Put | Bond Future | 4,028.1400 | 4.0281 | 4,727.1100 | 4.7271 | 17.352 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 10.60 | Call | Bond Future | 6,487.7600 | 6.4878 | 5,599.4700 | 5.5995 | (13.692) | 0 | 0 | 5,760 |
| 2016/02/24 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | 1,872.9400 | 1.8729 | 1,461.4000 | 1.4614 | (21.973) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | 1,895.8900 | 1.8959 | 1,480.6200 | 1.4806 | (21.904) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 10.60 | Put | Bond Future | 1,422.4900 | 1.4225 | 1,783.5200 | 1.7835 | 25.380 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | 5,580.0500 | 5.5800 | 6,417.8300 | 6.4178 | 15.014 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | 5,484.3100 | 5.4843 | 6,314.6000 | 6.3146 | 15.139 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 04/08/2016 | 9.60 | Call | Bond Future | 2,814.3100 | 2.8143 | 2,263.9600 | 2.2640 | (19.555) | 0 | 0 | 5,760 |
| 2016/02/24 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | 5,531.9500 | 5.5320 | 6,366.0000 | 6.3660 | 15.077 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 5,639.1200 | 5.6391 | 4,885.6500 | 4.8856 | (13.361) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | | | Bond Future | 9.8314 | 69.8928 | 10.0297 | 68.6202 | 2.017 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 5,565.4000 | 5.5654 | 4,817.6000 | 4.8176 | (13.437) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 5,602.1100 | 5.6021 | 4,851.5800 | 4.8516 | (13.397) | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 2,982.4600 | 2.9825 | 3,507.2900 | 3.5073 | 17.597 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 2,957.8200 | 2.9578 | 3,479.9200 | 3.4799 | 17.652 | 0 | 0 | 0 |
| 2016/02/24 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 2,933.5800 | 2.9336 | 3,452.7400 | 3.4527 | 17.697 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | | | Bond Future | 180.6906 | 180.6906 | 180.2483 | 180.2483 | (0.245) | 0.0000 | 0.0000 | 1,554 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R210 | 05/05/2016 | 184.99 | Put | Bond Future | 4,299.3600 | 4.2994 | 4,741.7400 | 4.7417 | 10.289 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | 185.00 | Put | Bond Future | 4,309.3600 | 4.3094 | 4,751.7400 | 4.7517 | 10.266 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | 185.01 | Put | Bond Future | 4,319.3600 | 4.3194 | 4,761.7400 | 4.7617 | 10.242 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 05/05/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | | | Bond Future | 184.1340 | 184.1340 | 183.6813 | 183.6813 | (0.246) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.50 | Call | Bond Future | 2,634.0300 | 2.6340 | 2,181.2600 | 2.1813 | (17.189) | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.52 | Call | Bond Future | 2,614.0300 | 2.6140 | 2,161.2600 | 2.1613 | (17.321) | 0 | 0 | 0 |
| 2016/02/24 | R210 | 04/08/2016 | 181.51 | Call | Bond Future | 2,624.0300 | 2.6240 | 2,171.2600 | 2.1713 | (17.255) | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | 139.01 | Put | Bond Future | 1,319.9300 | 1.3199 | 1,378.3200 | 1.3783 | 4.424 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | | | Bond Future | 137.6901 | 137.6901 | 137.6317 | 137.6317 | (0.042) | 0.0000 | 0.0000 | 62 |
| 2016/02/24 | R211 | 05/05/2016 | 139.00 | Put | Bond Future | 1,309.9300 | 1.3099 | 1,368.3200 | 1.3683 | 4.457 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 05/05/2016 | 138.99 | Put | Bond Future | 1,299.9300 | 1.2999 | 1,358.3200 | 1.3583 | 4.492 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | | | Bond Future | 138.5769 | 138.5769 | 138.5160 | 138.5160 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.09 | Call | Bond Future | 1,486.8600 | 1.4869 | 1,426.0100 | 1.4260 | (4.093) | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.07 | Call | Bond Future | 1,506.8600 | 1.5069 | 1,446.0100 | 1.4460 | (4.038) | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.08 | Call | Bond Future | 1,496.8600 | 1.4969 | 1,436.0100 | 1.4360 | (4.065) | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R211 | 04/08/2016 | 137.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | | | Bond Future | 142.5330 | 142.5330 | 142.5206 | 142.5206 | (0.009) | 0.0000 | 0.0000 | 3,830 |
| 2016/02/24 | R212 | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | 144.99 | Put | Bond Future | 2,457.0000 | 2.4570 | 2,469.4400 | 2.4694 | 0.506 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | 145.01 | Put | Bond Future | 2,477.0000 | 2.4770 | 2,489.4400 | 2.4894 | 0.502 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 05/05/2016 | 145.00 | Put | Bond Future | 2,467.0000 | 2.4670 | 2,479.4400 | 2.4794 | 0.504 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.43 | Call | Bond Future | 912.5000 | 0.9125 | 898.4800 | 0.8985 | (1.536) | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | | | Bond Future | 143.3425 | 143.3425 | 143.3285 | 143.3285 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.44 | Call | Bond Future | 902.5000 | 0.9025 | 888.4800 | 0.8885 | (1.553) | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/02/24 | R212 | 04/08/2016 | 142.42 | Call | Bond Future | 922.5000 | 0.9225 | 908.4800 | 0.9085 | (1.520) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 6,577.1000 | 6.5771 | 7,614.4100 | 7.6144 | 15.772 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 6,450.6300 | 6.4506 | 7,481.5700 | 7.4816 | 15.982 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 05/05/2016 | | | Bond Future | 9.6180 | 80.8969 | 9.8003 | 79.6990 | 1.895 | 0.0000 | 0.0000 | 48,117 |
| 2016/02/24 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 6,513.5100 | 6.5135 | 7,547.8700 | 7.5479 | 15.880 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/02/24 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 427.5900 | 0.4276 | 267.0100 | 0.2670 | (37.555) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 437.7500 | 0.4377 | 274.2200 | 0.2742 | (37.357) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 448.5300 | 0.4485 | 281.5800 | 0.2816 | (37.222) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | | | Bond Future | 9.6753 | 82.4319 | 9.8636 | 81.2104 | 1.946 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 6,221.9800 | 6.2220 | 7,075.2300 | 7.0752 | 13.713 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 6,120.7000 | 6.1207 | 6,966.7800 | 6.9668 | 13.823 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 6,171.2100 | 6.1712 | 7,020.8800 | 7.0209 | 13.768 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 1,581.4900 | 1.5815 | 1,206.0400 | 1.2060 | (23.740) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 1,540.7100 | 1.5407 | 1,172.4300 | 1.1724 | (23.903) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 1,561.0100 | 1.5610 | 1,189.1500 | 1.1892 | (23.822) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | | | Bond Future | 9.7290 | 80.4684 | 9.9232 | 79.2242 | 1.995 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 2,812.5700 | 2.8126 | 3,310.5600 | 3.3106 | 17.706 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 2,765.3300 | 2.7653 | 3,257.7700 | 3.2578 | 17.808 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 5,660.5900 | 5.6606 | 4,914.4300 | 4.9144 | (13.182) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 2,788.8600 | 2.7889 | 3,283.9400 | 3.2839 | 17.752 | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 5,698.3700 | 5.6984 | 4,949.3000 | 4.9493 | (13.145) | 0 | 0 | 0 |
| 2016/02/24 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 5,736.2500 | 5.7363 | 4,984.5400 | 4.9845 | (13.105) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 523.6600 | 0.5237 | 334.1900 | 0.3342 | (36.182) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.30 | Put | Bond Future | 4,805.6300 | 4.8056 | 5,752.1100 | 5.7521 | 19.695 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | | | Bond Future | 9.8349 | 70.4709 | 10.0221 | 69.2099 | 1.903 | 0.0000 | 0.0000 | 31,399 |
| 2016/02/24 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 499.8300 | 0.4998 | 317.2900 | 0.3173 | (36.520) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 511.4400 | 0.5114 | 325.6500 | 0.3256 | (36.327) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 6,706.1700 | 6.7062 | 7,784.6600 | 7.7847 | 16.082 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 6,572.7000 | 6.5727 | 7,644.2600 | 7.6443 | 16.303 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.30 | Call | Bond Future | 978.8300 | 0.9788 | 664.2800 | 0.6643 | (32.135) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 6,639.0600 | 6.6391 | 7,714.3000 | 7.7143 | 16.196 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 6,312.6300 | 6.3126 | 7,193.2800 | 7.1933 | 13.951 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 11.30 | Call | Bond Future | 9,310.8600 | 9.3109 | 8,222.2900 | 8.2223 | (11.691) | 0 | 0 | 5,800 |
| 2016/02/24 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 1,727.4000 | 1.7274 | 1,326.1800 | 1.3262 | (23.227) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | | | Bond Future | 9.8886 | 71.8081 | 10.0813 | 70.5224 | 1.949 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 9.30 | Call | Bond Future | 1,863.1800 | 1.8632 | 1,438.9700 | 1.4390 | (22.768) | 0 | 0 | 1,300 |
| 2016/02/24 | R214 | 04/08/2016 | 8.55 | Put | Bond Future | 10,791.5000 | 10.7915 | 11,895.7300 | 11.8957 | 10.232 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 1,749.6100 | 1.7496 | 1,344.5800 | 1.3446 | (23.150) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 11.30 | Put | Bond Future | 753.5200 | 0.7535 | 950.6300 | 0.9506 | 26.159 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 10.30 | Put | Bond Future | 2,334.9600 | 2.3350 | 2,806.6500 | 2.8067 | 20.201 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 1,772.0000 | 1.7720 | 1,363.1600 | 1.3632 | (23.072) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 9.30 | Put | Bond Future | 6,051.2500 | 6.0513 | 6,912.7200 | 6.9127 | 14.236 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 8.55 | Call | Bond Future | 633.7100 | 0.6337 | 452.2600 | 0.4523 | (28.633) | 0 | 0 | 1,300 |
| 2016/02/24 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 6,365.7900 | 6.3658 | 7,250.2500 | 7.2502 | 13.894 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 04/08/2016 | 10.30 | Call | Bond Future | 5,031.4700 | 5.0315 | 4,217.4800 | 4.2175 | (16.178) | 0 | 0 | 5,800 |
| 2016/02/24 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 6,259.7800 | 6.2598 | 7,136.6200 | 7.1366 | 14.008 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 3,132.8800 | 3.1329 | 3,626.7200 | 3.6267 | 15.763 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | | | Bond Future | 9.9389 | 69.8936 | 10.1370 | 68.5839 | 1.993 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 3,158.2800 | 3.1583 | 3,655.0400 | 3.6550 | 15.729 | 0 | 0 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 5,804.8300 | 5.8048 | 4,988.9600 | 4.9890 | (14.055) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 5,729.8600 | 5.7299 | 4,919.8500 | 4.9199 | (14.137) | 0 | 0 | 0 |
| 2016/02/24 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 5,767.3100 | 5.7673 | 4,954.3600 | 4.9544 | (14.096) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/02/24 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 3,183.8600 | 3.1839 | 3,683.5600 | 3.6836 | 15.695 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | | | Bond Future | 9.9325 | 90.3175 | 10.1198 | 88.7275 | 1.885 | 0.0000 | 0.0000 | 63,832 |
| 2016/02/24 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 9,364.6900 | 9.3647 | 10,760.2400 | 10.7602 | 14.902 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 9,186.3700 | 9.1864 | 10,573.6800 | 10.5737 | 15.102 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 509.0600 | 0.5091 | 314.6000 | 0.3146 | (38.200) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 9,275.0900 | 9.2751 | 10,666.6000 | 10.6666 | 15.003 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 521.5500 | 0.5216 | 323.0500 | 0.3230 | (38.060) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 534.7300 | 0.5347 | 332.0300 | 0.3320 | (37.907) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | | | Bond Future | 9.9896 | 92.0312 | 10.1827 | 90.4101 | 1.933 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 1,947.5500 | 1.9475 | 1,495.2800 | 1.4953 | (23.223) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 8,763.3100 | 8.7633 | 9,936.6400 | 9.9366 | 13.389 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 8,619.8500 | 8.6199 | 9,784.0800 | 9.7841 | 13.506 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 8,690.8500 | 8.6909 | 9,859.6900 | 9.8597 | 13.449 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 1,973.7800 | 1.9738 | 1,516.9000 | 1.5169 | (23.147) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 1,922.6000 | 1.9226 | 1,474.8200 | 1.4748 | (23.290) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 6,964.3100 | 6.9643 | 5,984.3600 | 5.9844 | (14.071) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | | | Bond Future | 10.0432 | 89.3649 | 10.2420 | 87.7135 | 1.979 | 0.0000 | 0.0000 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 7,010.7400 | 7.0107 | 6,027.0300 | 6.0270 | (14.031) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 4,232.4100 | 4.2324 | 4,907.6300 | 4.9076 | 15.954 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 4,165.3200 | 4.1653 | 4,833.0000 | 4.8330 | 16.030 | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 6,918.2600 | 6.9183 | 5,942.0900 | 5.9421 | (14.110) | 0 | 0 | 0 |
| 2016/02/24 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 4,198.6000 | 4.1986 | 4,870.0400 | 4.8700 | 15.992 | 0 | 0 | 0 |

Total

696137