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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2016 TO 18/03/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/03/18 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | | | Bond Future | 123.2659 | 123.2659 | 123.2602 | 123.2602 | (0.005) | 0.0000 | 0.0000 | 4,606 |
| 2016/03/18 | 2025 | 05/05/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | 125.99 | Put | Bond Future | 2,724.1400 | 2.7241 | 2,729.8100 | 2.7298 | 0.208 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | 126.01 | Put | Bond Future | 2,744.1400 | 2.7441 | 2,749.8100 | 2.7498 | 0.207 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | 126.00 | Put | Bond Future | 2,734.1400 | 2.7341 | 2,739.8100 | 2.7398 | 0.207 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 05/05/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | | | Bond Future | 124.3523 | 124.3523 | 124.3625 | 124.3625 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.86 | Call | Bond Future | 492.2500 | 0.4923 | 502.4600 | 0.5025 | 2.074 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.87 | Call | Bond Future | 482.2500 | 0.4823 | 492.4600 | 0.4925 | 2.117 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.85 | Call | Bond Future | 502.2500 | 0.5023 | 512.4600 | 0.5125 | 2.033 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2025 | 04/08/2016 | 123.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | 8.99 | Put | Bond Future | 4,145.1300 | 4.1451 | 4,941.6500 | 4.9417 | 19.216 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | 9.01 | Put | Bond Future | 3,997.8400 | 3.9978 | 4,794.3600 | 4.7944 | 19.924 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | | | Bond Future | 9.5706 | 90.3124 | 9.6866 | 89.5159 | 1.212 | 0.0000 | 0.0000 | 17,364 |
| 2016/03/18 | 2030 | 05/05/2016 | 9.00 | Put | Bond Future | 4,071.4400 | 4.0714 | 4,867.9600 | 4.8680 | 19.564 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 04/08/2016 | 10.17 | Call | Bond Future | 3,528.2200 | 3.5282 | 2,728.3000 | 2.7283 | (22.672) | 0 | 0 | 0 |
| 2016/03/18 | 2030 | 04/08/2016 | | | Bond Future | 9.6363 | 88.0100 | 9.7547 | 87.2101 | 1.228 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2030 | 04/08/2016 | 10.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | | | Bond Future | 9.7044 | 89.2223 | 9.8204 | 88.3794 | 1.195 | 0.0000 | 0.0000 | 9,231 |
| 2016/03/18 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 5,896.6900 | 5.8967 | 6,609.1300 | 6.6091 | 12.082 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 5,761.6400 | 5.7616 | 6,468.0400 | 6.4680 | 12.260 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 5,828.9800 | 5.8290 | 6,538.4200 | 6.5384 | 12.171 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 453.6300 | 0.4536 | 317.1900 | 0.3172 | (30.077) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 428.9800 | 0.4290 | 298.5800 | 0.2986 | (30.398) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 441.1700 | 0.4412 | 307.7700 | 0.3078 | (30.238) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 1,351.1800 | 1.3512 | 1,125.4300 | 1.1254 | (16.708) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | | | Bond Future | 9.7687 | 90.9074 | 9.8868 | 90.0602 | 1.209 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 1,312.5600 | 1.3126 | 1,091.7200 | 1.0917 | (16.825) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 1,331.4000 | 1.3314 | 1,108.1400 | 1.1081 | (16.769) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 7,211.4900 | 7.2115 | 7,837.8600 | 7.8379 | 8.686 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 7,091.4800 | 7.0915 | 7,712.9400 | 7.7129 | 8.763 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 7,150.9600 | 7.1510 | 7,774.9100 | 7.7749 | 8.725 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | 2032 | 03/11/2016 | | | Bond Future | 9.8276 | 88.4806 | 9.9476 | 87.6308 | 1.221 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 2,977.4600 | 2.9775 | 3,289.2800 | 3.2893 | 10.473 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 2,926.1800 | 2.9262 | 3,234.0400 | 3.2340 | 10.521 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 2,951.6000 | 2.9516 | 3,261.4300 | 3.2614 | 10.497 | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 6,201.7900 | 6.2018 | 5,659.8500 | 5.6599 | (8.738) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 6,118.0800 | 6.1181 | 5,580.1000 | 5.5801 | (8.793) | 0 | 0 | 0 |
| 2016/03/18 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 6,159.7500 | 6.1598 | 5,619.7800 | 5.6198 | (8.766) | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | | | Bond Future | 102.9324 | 102.9324 | 103.0761 | 103.0761 | 0.140 | 0.0000 | 0.0000 | 1,032 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 532.4000 | 0.5324 | 676.0900 | 0.6761 | 26.989 | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 522.4000 | 0.5224 | 666.0900 | 0.6661 | 27.506 | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 542.4000 | 0.5424 | 686.0900 | 0.6861 | 26.492 | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 327.2300 | 0.3272 | 214.8400 | 0.2148 | (34.346) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 7,355.8500 | 7.3559 | 8,235.1300 | 8.2351 | 11.953 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | | | Bond Future | 9.8297 | 90.6337 | 9.9558 | 89.6392 | 1.282 | 0.0000 | 0.0000 | 39,888 |
| 2016/03/18 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 337.0700 | 0.3371 | 221.8500 | 0.2218 | (34.183) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 347.4300 | 0.3474 | 229.2500 | 0.2293 | (34.015) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 7,435.8900 | 7.4359 | 8,318.0000 | 8.3180 | 11.863 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 7,276.4600 | 7.2765 | 8,152.7800 | 8.1528 | 12.043 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | | | Bond Future | 9.8941 | 88.0869 | 10.0226 | 87.0852 | 1.299 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 7,145.8800 | 7.1459 | 7,846.7200 | 7.8467 | 9.808 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 7,022.2200 | 7.0222 | 7,716.8900 | 7.7169 | 9.892 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 1,755.1700 | 1.7552 | 1,454.4000 | 1.4544 | (17.136) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 7,083.8800 | 7.0839 | 7,781.6400 | 7.7816 | 9.850 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 1,779.4700 | 1.7795 | 1,475.6200 | 1.4756 | (17.075) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 1,803.9800 | 1.8040 | 1,497.0400 | 1.4970 | (17.015) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 6,502.4400 | 6.5024 | 5,878.3000 | 5.8783 | (9.599) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 3,437.6400 | 3.4376 | 3,818.3600 | 3.8184 | 11.075 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | | | Bond Future | 9.9487 | 89.7657 | 10.0793 | 88.7584 | 1.313 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 6,546.7400 | 6.5467 | 5,920.2500 | 5.9202 | (9.569) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 6,591.4000 | 6.5914 | 5,962.5800 | 5.9626 | (9.540) | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 3,466.8300 | 3.4668 | 3,849.9000 | 3.8499 | 11.050 | 0 | 0 | 0 |
| 2016/03/18 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 3,408.9200 | 3.4089 | 3,787.3100 | 3.7873 | 11.100 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | 131.01 | Put | Bond Future | 2,413.6900 | 2.4137 | 2,419.4300 | 2.4194 | 0.238 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | | | Bond Future | 128.5963 | 128.5963 | 128.5906 | 128.5906 | (0.004) | 0.0000 | 0.0000 | 17,007 |
| 2016/03/18 | 2038 | 05/05/2016 | 131.00 | Put | Bond Future | 2,403.6900 | 2.4037 | 2,409.4300 | 2.4094 | 0.239 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | 131.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | 130.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | 131.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 05/05/2016 | 130.99 | Put | Bond Future | 2,393.6900 | 2.3937 | 2,399.4300 | 2.3994 | 0.240 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 04/08/2016 | | | Bond Future | 129.6272 | 129.6272 | 129.6380 | 129.6380 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2038 | 04/08/2016 | 129.31 | Call | Bond Future | 317.1500 | 0.3171 | 327.9800 | 0.3280 | 3.415 | 0 | 0 | 0 |
| 2016/03/18 | 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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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | 2038 | 04/08/2016 | 129.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 04/08/2016 | 129.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 04/08/2016 | 129.32 | Call | Bond Future | 307.1500 | 0.3071 | 317.9800 | 0.3180 | 3.526 | 0 | 0 | 0 |
| 2016/03/18 | 2038 | 04/08/2016 | 129.30 | Call | Bond Future | 327.1500 | 0.3272 | 337.9800 | 0.3380 | 3.310 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.50 | Call | Bond Future | 1,105.9300 | 1.1059 | 815.6900 | 0.8157 | (26.244) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | | | Bond Future | 9.9101 | 94.1875 | 10.0311 | 93.1744 | 1.221 | 0.0000 | 0.0000 | 1,812 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.51 | Call | Bond Future | 1,131.3000 | 1.1313 | 836.0700 | 0.8361 | (26.097) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.49 | Call | Bond Future | 1,081.0700 | 1.0811 | 795.7700 | 0.7958 | (26.391) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.50 | Put | Bond Future | 4,683.9800 | 4.6840 | 5,406.8200 | 5.4068 | 15.432 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.49 | Put | Bond Future | 4,749.2300 | 4.7492 | 5,477.0100 | 5.4770 | 15.324 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 05/05/2016 | 9.51 | Put | Bond Future | 4,619.3800 | 4.6194 | 5,337.2300 | 5.3372 | 15.540 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | | | Bond Future | 9.9753 | 91.4572 | 10.0986 | 90.4371 | 1.237 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.49 | Put | Bond Future | 6,567.5700 | 6.5676 | 7,223.6300 | 7.2236 | 9.989 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.50 | Call | Bond Future | 2,393.1700 | 2.3932 | 2,025.8900 | 2.0259 | (15.347) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.51 | Call | Bond Future | 2,423.5700 | 2.4236 | 2,052.9800 | 2.0530 | (15.291) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.49 | Call | Bond Future | 2,363.0200 | 2.3630 | 1,999.0300 | 1.9990 | (15.404) | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.51 | Put | Bond Future | 6,448.5700 | 6.4486 | 7,098.0300 | 7.0980 | 10.071 | 0 | 0 | 0 |
| 2016/03/18 | 2040 | 04/08/2016 | 9.50 | Put | Bond Future | 6,507.8800 | 6.5079 | 7,160.6500 | 7.1607 | 10.030 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 8,656.5000 | 8.6565 | 9,620.3100 | 9.6203 | 11.134 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | | | Bond Future | 9.8987 | 91.5699 | 10.0247 | 90.5059 | 1.273 | 0.0000 | 0.0000 | 20,223 |
| 2016/03/18 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 8,476.4500 | 8.4764 | 9,434.7200 | 9.4347 | 11.305 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 8,566.1200 | 8.5661 | 9,527.2200 | 9.5272 | 11.220 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 301.3900 | 0.3014 | 195.6600 | 0.1957 | (35.081) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 282.8800 | 0.2829 | 182.6900 | 0.1827 | (35.418) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 291.8700 | 0.2919 | 188.9700 | 0.1890 | (35.255) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 2,446.9600 | 2.4470 | 2,057.4400 | 2.0574 | (15.919) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | | | Bond Future | 9.9611 | 88.9155 | 10.0897 | 87.8431 | 1.291 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 2,478.0000 | 2.4780 | 2,084.9700 | 2.0850 | (15.861) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 6,546.1200 | 6.5461 | 7,232.5300 | 7.2325 | 10.486 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 6,425.9500 | 6.4260 | 7,105.3500 | 7.1053 | 10.573 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 2,416.1600 | 2.4162 | 2,030.1400 | 2.0301 | (15.977) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 6,485.8400 | 6.4858 | 7,168.7500 | 7.1688 | 10.529 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | | | Bond Future | 10.0141 | 90.6101 | 10.1448 | 89.5308 | 1.305 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 6,956.0500 | 6.9561 | 6,284.3900 | 6.2844 | (9.656) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 3,708.9000 | 3.7089 | 4,119.0500 | 4.1190 | 11.059 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 3,646.6100 | 3.6466 | 4,051.7400 | 4.0517 | 11.110 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 3,677.7800 | 3.6778 | 4,085.4100 | 4.0854 | 11.084 | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 7,002.9700 | 7.0030 | 6,328.8100 | 6.3288 | (9.627) | 0 | 0 | 0 |
| 2016/03/18 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 6,908.9600 | 6.9090 | 6,239.8200 | 6.2398 | (9.685) | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 05/05/2016 | | | Bond Future | 127.2985 | 127.2985 | 127.2931 | 127.2931 | (0.004) | 0.0000 | 0.0000 | 12,766 |
| 2016/03/18 | 2046 | 05/05/2016 | 129.99 | Put | Bond Future | 2,691.4700 | 2.6915 | 2,696.9200 | 2.6969 | 0.202 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 05/05/2016 | 130.01 | Put | Bond Future | 2,711.4700 | 2.7115 | 2,716.9200 | 2.7169 | 0.201 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 05/05/2016 | 130.00 | Put | Bond Future | 2,701.4700 | 2.7015 | 2,706.9200 | 2.7069 | 0.202 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 05/05/2016 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | 2046 | 05/05/2016 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | | | Bond Future | 129.7135 | 129.7135 | 129.7244 | 129.7244 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.00 | Call | Bond Future | 713.4600 | 0.7135 | 724.4200 | 0.7244 | 1.536 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.01 | Call | Bond Future | 703.4600 | 0.7035 | 714.4200 | 0.7144 | 1.558 | 0 | 0 | 0 |
| 2016/03/18 | 2046 | 04/08/2016 | 129.02 | Call | Bond Future | 693.4600 | 0.6935 | 704.4200 | 0.7044 | 1.580 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | 138.00 | Put | Bond Future | 829.8200 | 0.8298 | 835.6500 | 0.8356 | 0.703 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | | | Bond Future | 137.1702 | 137.1702 | 137.1643 | 137.1643 | (0.004) | 0.0000 | 0.0000 | 14,916 |
| 2016/03/18 | 2050 | 05/05/2016 | 138.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | 137.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | 138.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | 137.99 | Put | Bond Future | 819.8200 | 0.8198 | 825.6500 | 0.8256 | 0.711 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 05/05/2016 | 138.01 | Put | Bond Future | 839.8200 | 0.8398 | 845.6500 | 0.8456 | 0.694 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | | | Bond Future | 138.2037 | 138.2037 | 138.2154 | 138.2154 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.12 | Put | Bond Future | 916.3400 | 0.9163 | 904.6200 | 0.9046 | (1.279) | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.14 | Put | Bond Future | 936.3400 | 0.9363 | 924.6200 | 0.9246 | (1.252) | 0 | 0 | 0 |
| 2016/03/18 | 2050 | 04/08/2016 | 139.13 | Put | Bond Future | 926.3400 | 0.9263 | 914.6200 | 0.9146 | (1.265) | 0 | 0 | 0 |
| 2016/03/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | AL37 | 05/05/2016 | | | Index Future | 472.6350 | 472.6350 | 470.6270 | 470.6270 | (0.425) | 0.0000 | 0.0000 | 4 |
| 2016/03/18 | AL37 | 04/08/2016 | | | Index Future | 481.4660 | 481.4660 | 479.4820 | 479.4820 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | AL7T | 05/05/2016 | | | Index Future | 544.5470 | 544.5470 | 540.7590 | 540.7590 | (0.696) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | AL7T | 04/08/2016 | | | Index Future | 554.7220 | 554.7220 | 550.9340 | 550.9340 | (0.683) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | ALBI | 05/05/2016 | | | Index Future | 494.5110 | 494.5110 | 490.6020 | 490.6020 | (0.790) | 0.0000 | 0.0000 | 510 |
| 2016/03/18 | ALBI | 04/08/2016 | | | Index Future | 503.7520 | 503.7520 | 499.8340 | 499.8340 | (0.778) | 0.0000 | 0.0000 | 133 |
| 2016/03/18 | ALBI | 03/11/2016 | | | Index Future | 513.4510 | 513.4510 | 509.5350 | 509.5350 | (0.763) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C025 | 31/01/2025 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C214 | 28/02/2041 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | | | Bond Future | 126.8800 | 126.8800 | 126.8755 | 126.8755 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 128.99 | Put | Bond Future | 2,109.9700 | 2.1100 | 2,114.5400 | 2.1145 | 0.217 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 129.01 | Put | Bond Future | 2,129.9700 | 2.1300 | 2,134.5400 | 2.1345 | 0.215 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 129.00 | Put | Bond Future | 2,119.9700 | 2.1200 | 2,124.5400 | 2.1245 | 0.216 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 05/05/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | | | Bond Future | 129.2870 | 129.2870 | 129.2990 | 129.2990 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.86 | Call | Bond Future | 2,427.0400 | 2.4270 | 2,438.9700 | 2.4390 | 0.492 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.87 | Call | Bond Future | 2,417.0400 | 2.4170 | 2,428.9700 | 2.4290 | 0.494 | 0 | 0 | 0 |
| 2016/03/18 | EL28 | 04/08/2016 | 126.88 | Call | Bond Future | 2,407.0400 | 2.4070 | 2,418.9700 | 2.4190 | 0.496 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | | | Bond Future | 10.6981 | 76.1288 | 10.8240 | 75.3438 | 1.177 | 0.0000 | 0.0000 | 8,776 |
| 2016/03/18 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 4,662.0800 | 4.6621 | 5,447.1500 | 5.4472 | 16.839 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 4,524.4400 | 4.5244 | 5,309.5100 | 5.3095 | 17.352 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 4,593.2100 | 4.5932 | 5,378.2800 | 5.3783 | 17.092 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | | | Bond Future | 10.7898 | 77.5668 | 10.9184 | 76.7767 | 1.192 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 3,528.7400 | 3.5287 | 4,318.8400 | 4.3188 | 22.390 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 3,395.9900 | 3.3960 | 4,186.0900 | 4.1861 | 23.266 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 3,462.3200 | 3.4623 | 4,252.4200 | 4.2524 | 22.820 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | | | Bond Future | 10.8786 | 75.2520 | 11.0096 | 74.4584 | 1.204 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 2,565.4500 | 2.5655 | 1,771.8100 | 1.7718 | (30.936) | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 2,449.5400 | 2.4495 | 1,655.9000 | 1.6559 | (32.400) | 0 | 0 | 0 |
| 2016/03/18 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 2,507.5300 | 2.5075 | 1,713.8900 | 1.7139 | (31.650) | 0 | 0 | 0 |
| 2016/03/18 | ES42 | 05/05/2016 | | | Bond Future | 10.8546 | 80.0432 | 10.9805 | 79.1584 | 1.160 | 0.0000 | 0.0000 | 7,250 |
| 2016/03/18 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 245,610.0000 | 24.5610 | 282,470.0000 | 28.2470 | 15.008 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 05/05/2016 | | | GOVI | 493.4490 | 493.4490 | 489.7630 | 489.7630 | (0.747) | 0.0000 | 0.0000 | 478 |
| 2016/03/18 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 245,510.0000 | 24.5510 | 282,370.0000 | 28.2370 | 15.014 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 245,410.0000 | 24.5410 | 282,270.0000 | 28.2270 | 15.020 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 183,210.0000 | 18.3210 | 220,110.0000 | 22.0110 | 20.141 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | | | GOVI | 502.6690 | 502.6690 | 498.9790 | 498.9790 | (0.734) | 0.0000 | 0.0000 | 26 |
| 2016/03/18 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 183,410.0000 | 18.3410 | 220,310.0000 | 22.0310 | 20.119 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 183,310.0000 | 18.3310 | 220,210.0000 | 22.0210 | 20.130 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 362,380.0000 | 36.2380 | 325,540.0000 | 32.5540 | (10.166) | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | | | GOVI | 512.3480 | 512.3480 | 508.6640 | 508.6640 | (0.719) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 362,280.0000 | 36.2280 | 325,440.0000 | 32.5440 | (10.169) | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 362,180.0000 | 36.2180 | 325,340.0000 | 32.5340 | (10.172) | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IGOV | 05/05/2016 | | | Index Future | 237.2620 | 237.2620 | 237.2550 | 237.2550 | (0.003) | 0.0000 | 0.0000 | 977 |
| 2016/03/18 | IGOV | 04/08/2016 | | | Index Future | 241.7150 | 241.7150 | 241.7390 | 241.7390 | 0.010 | 0.0000 | 0.0000 | 81 |
| 2016/03/18 | IGOV | 03/11/2016 | | | Index Future | 246.3880 | 246.3880 | 246.4500 | 246.4500 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | ILBI | 05/05/2016 | | | Index Future | 643.3540 | 643.3540 | 643.2320 | 643.2320 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | ILBI | 04/08/2016 | | | Index Future | 655.2830 | 655.2830 | 655.1250 | 655.1250 | (0.024) | 0.0000 | 0.0000 | 157 |
| 2016/03/18 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.1398 | 100.1398 | 100.1492 | 100.1492 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.1847 | 100.1847 | 100.1970 | 100.1970 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.9308 | 99.9308 | 99.9510 | 99.9510 | 0.020 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.5812 | 100.5812 | 100.6140 | 100.6140 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS02 | 16/03/2018 | | | Interest Rate Swap | 100.0641 | 100.0641 | 100.0808 | 100.0808 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS02 | 15/06/2018 | | | Interest Rate Swap | 99.9301 | 99.9301 | 99.9400 | 99.9400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS05 | 17/12/2020 | | | Interest Rate Swap | 100.8623 | 100.8623 | 100.8728 | 100.8728 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS05 | 16/03/2021 | | | Interest Rate Swap | 100.3830 | 100.3830 | 100.3926 | 100.3926 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS05 | 15/06/2021 | | | Interest Rate Swap | 99.8633 | 99.8633 | 99.8732 | 99.8732 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS10 | 17/12/2025 | | | Interest Rate Swap | 102.8159 | 102.8159 | 102.8674 | 102.8674 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS10 | 16/03/2026 | | | Interest Rate Swap | 100.0502 | 100.0502 | 100.1153 | 100.1153 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | IS10 | 15/06/2026 | | | Interest Rate Swap | 98.9190 | 98.9190 | 98.9907 | 98.9907 | 0.073 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 7.2300 | 92.7700 | 7.2300 | 92.7700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 18/05/2016 | | | Jibar Tradeable Future | 7.2700 | 92.7300 | 7.2700 | 92.7300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3800 | 92.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 20/07/2016 | | | Jibar Tradeable Future | 7.4600 | 92.5400 | 7.4600 | 92.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 17/08/2016 | | | Jibar Tradeable Future | 7.5500 | 92.4500 | 7.5500 | 92.4500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.5900 | 92.4100 | 7.5900 | 92.4100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.8500 | 92.1500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.9700 | 92.0300 | 7.9700 | 92.0300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 8.1300 | 91.8700 | 8.1300 | 91.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 8.2000 | 91.8000 | 8.2000 | 91.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | | | Bond Future | 9.0472 | 95.0016 | 9.1536 | 94.4930 | 1.176 | 0.0000 | 0.0000 | 8,731 |
| 2016/03/18 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 4,136.1100 | 4.1361 | 4,591.7000 | 4.5917 | 11.015 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 4,046.0600 | 4.0461 | 4,498.6700 | 4.4987 | 11.186 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 162.2700 | 0.1623 | 109.1800 | 0.1092 | (32.717) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 4,090.9000 | 4.0909 | 4,545.0400 | 4.5450 | 11.101 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 167.5600 | 0.1676 | 113.0200 | 0.1130 | (32.550) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 173.1900 | 0.1732 | 117.1200 | 0.1171 | (32.375) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 597.8400 | 0.5978 | 491.8000 | 0.4918 | (17.737) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 4,745.3800 | 4.7454 | 5,143.8900 | 5.1439 | 8.398 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | | | Bond Future | 9.1156 | 96.7960 | 9.2247 | 96.2900 | 1.197 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 607.7100 | 0.6077 | 500.2900 | 0.5003 | (17.676) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 618.2400 | 0.6182 | 509.3900 | 0.5094 | (17.606) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 4,784.6300 | 4.7846 | 5,184.5200 | 5.1845 | 8.358 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 4,706.8200 | 4.7068 | 5,103.9000 | 5.1039 | 8.436 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 1,599.4700 | 1.5995 | 1,773.2300 | 1.7732 | 10.864 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | | | Bond Future | 9.1828 | 94.7090 | 9.2942 | 94.2077 | 1.214 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 1,569.6100 | 1.5696 | 1,740.9500 | 1.7409 | 10.916 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 4,028.0400 | 4.0280 | 3,700.5300 | 3.7005 | (8.131) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 1,584.4800 | 1.5845 | 1,757.0300 | 1.7570 | 10.890 | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 4,056.6900 | 4.0567 | 3,727.9700 | 3.7280 | (8.103) | 0 | 0 | 0 |
| 2016/03/18 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 4,085.4300 | 4.0854 | 3,755.5000 | 3.7555 | (8.076) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | 10.37 | Call | Bond Future | 4,443.9900 | 4.4440 | 3,443.6500 | 3.4437 | (22.510) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | | | Bond Future | 9.7929 | 93.8814 | 9.9190 | 92.8811 | 1.287 | 0.0000 | 0.0000 | 3,994 |
| 2016/03/18 | R035 | 05/05/2016 | 10.35 | Call | Bond Future | 4,295.6400 | 4.2956 | 3,295.3000 | 3.2953 | (23.287) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | 10.36 | Call | Bond Future | 4,369.8700 | 4.3699 | 3,369.5300 | 3.3695 | (22.892) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 05/05/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | | | Bond Future | 9.8541 | 95.6546 | 9.9826 | 94.6475 | 1.304 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.35 | Call | Bond Future | 3,792.5600 | 3.7926 | 2,785.4800 | 2.7855 | (26.554) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.36 | Call | Bond Future | 3,866.5000 | 3.8665 | 2,859.4200 | 2.8594 | (26.046) | 0 | 0 | 0 |
| 2016/03/18 | R035 | 04/08/2016 | 10.37 | Call | Bond Future | 3,940.3500 | 3.9404 | 2,933.2700 | 2.9333 | (25.558) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 9.25 | Call | Bond Future | 2,140.7400 | 2.1407 | 1,722.4300 | 1.7224 | (19.540) | 0 | 0 | 180 |
| 2016/03/18 | R186 | 05/05/2016 | | | Bond Future | 9.1948 | 112.7522 | 9.3061 | 111.9683 | 1.209 | 0.0000 | 0.0000 | 55,969 |
| 2016/03/18 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 227.3900 | 0.2274 | 151.0700 | 0.1511 | (33.563) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 9.89 | Call | Bond Future | 5,208.7000 | 5.2087 | 4,551.8300 | 4.5518 | (12.611) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 234.9800 | 0.2350 | 156.5300 | 0.1565 | (33.386) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.75 | Put | Bond Future | 3,959.5500 | 3.9595 | 4,544.4100 | 4.5444 | 14.771 | 0 | 0 | 1,900 |
| 2016/03/18 | R186 | 05/05/2016 | 9.25 | Put | Bond Future | 1,750.9400 | 1.7509 | 2,116.5600 | 2.1166 | 20.881 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 219.9900 | 0.2200 | 145.7800 | 0.1458 | (33.733) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.85 | Put | Bond Future | 3,430.1600 | 3.4302 | 3,975.1000 | 3.9751 | 15.887 | 0 | 0 | 5,350 |
| 2016/03/18 | R186 | 05/05/2016 | 9.96 | Call | Bond Future | 5,602.8900 | 5.6029 | 4,928.6800 | 4.9287 | (12.033) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 9.86 | Call | Bond Future | 5,042.2300 | 5.0422 | 4,393.3500 | 4.3933 | (12.869) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 12,484.0500 | 12.4840 | 13,263.2600 | 13.2633 | 6.242 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 6,451.8500 | 6.4518 | 7,157.3300 | 7.1573 | 10.935 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.75 | Call | Bond Future | 744.8200 | 0.7448 | 545.7500 | 0.5458 | (26.727) | 0 | 0 | 180 |
| 2016/03/18 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 6,520.7100 | 6.5207 | 7,228.3200 | 7.2283 | 10.852 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 10.1100 | 0.0101 | 5.3900 | 0.0054 | (46.686) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.85 | Call | Bond Future | 949.2800 | 0.9493 | 710.2900 | 0.7103 | (25.176) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 6,589.8200 | 6.5898 | 7,299.5400 | 7.2995 | 10.770 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 05/05/2016 | 9.89 | Put | Bond Future | 433.1500 | 0.4331 | 560.2100 | 0.5602 | 29.334 | 0 | 0 | 180 |
| 2016/03/18 | R186 | 05/05/2016 | 9.96 | Put | Bond Future | 362.5600 | 0.3626 | 472.2800 | 0.4723 | 30.263 | 0 | 0 | 5,000 |
| 2016/03/18 | R186 | 05/05/2016 | 9.86 | Put | Bond Future | 466.7500 | 0.4667 | 601.8000 | 0.6018 | 28.934 | 0 | 0 | 5,000 |
| 2016/03/18 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 6,555.8500 | 6.5559 | 7,138.6500 | 7.1387 | 8.890 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 10.00 | Put | Bond Future | 1,320.8900 | 1.3209 | 1,523.9500 | 1.5240 | 15.373 | 0 | 0 | 6,500 |
| 2016/03/18 | R186 | 04/08/2016 | | | Bond Future | 9.2575 | 109.5782 | 9.3712 | 108.7937 | 1.227 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 6,611.6400 | 6.6116 | 7,196.7800 | 7.1968 | 8.850 | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 1,195.9800 | 1.1960 | 994.3500 | 0.9944 | (16.859) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 1,159.3100 | 1.1593 | 962.3700 | 0.9624 | (16.988) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 1,177.6500 | 1.1777 | 978.3600 | 0.9784 | (16.923) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 10.00 | Call | Bond Future | 6,308.7400 | 6.3087 | 5,727.3700 | 5.7274 | (9.215) | 0 | 0 | 0 |
| 2016/03/18 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 6,667.4800 | 6.6675 | 7,254.9700 | 7.2550 | 8.811 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | | | Bond Future | 294.4427 | 294.4427 | 294.4281 | 294.4281 | (0.005) | 0.0000 | 0.0000 | 2,206 |
| 2016/03/18 | R197 | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | 299.99 | Put | Bond Future | 5,547.2800 | 5.5473 | 5,561.9000 | 5.5619 | 0.264 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | 300.01 | Put | Bond Future | 5,567.2800 | 5.5673 | 5,581.9000 | 5.5819 | 0.263 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | 300.00 | Put | Bond Future | 5,557.2800 | 5.5573 | 5,571.9000 | 5.5719 | 0.263 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.98 | Put | Bond Future | 447.5200 | 0.4475 | 424.3800 | 0.4244 | (5.171) | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | | | Bond Future | 293.5325 | 293.5325 | 293.5556 | 293.5556 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.97 | Put | Bond Future | 437.5200 | 0.4375 | 414.3800 | 0.4144 | (5.289) | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R197 | 04/08/2016 | 293.96 | Put | Bond Future | 427.5200 | 0.4275 | 404.3800 | 0.4044 | (5.413) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | 246.99 | Put | Bond Future | 7,380.9500 | 7.3810 | 7,362.8200 | 7.3628 | (0.246) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | | | Bond Future | 240.7622 | 240.7622 | 240.7511 | 240.7511 | (0.005) | 0.0000 | 0.0000 | 43,260 |
| 2016/03/18 | R202 | 05/05/2016 | 247.01 | Put | Bond Future | 7,396.4200 | 7.3964 | 7,378.3400 | 7.3783 | (0.244) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | 246.99 | Call | Bond Future | 1,153.1400 | 1.1531 | 1,123.9600 | 1.1240 | (2.530) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | 247.00 | Put | Bond Future | 7,388.6800 | 7.3887 | 7,370.5700 | 7.3706 | (0.245) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | 247.00 | Call | Bond Future | 1,150.8700 | 1.1509 | 1,121.7100 | 1.1217 | (2.534) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 05/05/2016 | 247.01 | Call | Bond Future | 1,148.6100 | 1.1486 | 1,119.4800 | 1.1195 | (2.536) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.25 | Call | Bond Future | 4,681.7700 | 4.6818 | 4,672.2300 | 4.6722 | (0.204) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | | | Bond Future | 241.8792 | 241.8792 | 241.8993 | 241.8993 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.26 | Call | Bond Future | 4,677.2900 | 4.6773 | 4,667.7500 | 4.6677 | (0.204) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.24 | Put | Bond Future | 6,047.0700 | 6.0471 | 6,017.4200 | 6.0174 | (0.490) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.26 | Put | Bond Future | 6,058.1000 | 6.0581 | 6,028.4500 | 6.0285 | (0.489) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.24 | Call | Bond Future | 4,686.2600 | 4.6863 | 4,676.7200 | 4.6767 | (0.204) | 0 | 0 | 0 |
| 2016/03/18 | R202 | 04/08/2016 | 243.25 | Put | Bond Future | 6,052.5800 | 6.0526 | 6,022.9300 | 6.0229 | (0.490) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 1,108.4600 | 1.1085 | 1,248.1400 | 1.2481 | 12.601 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | | | Bond Future | 8.1096 | 101.4141 | 8.2276 | 101.2659 | 1.456 | 0.0000 | 0.0000 | 54,050 |
| 2016/03/18 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 21.0900 | 0.0211 | 12.2300 | 0.0122 | (42.010) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 19.4000 | 0.0194 | 11.1700 | 0.0112 | (42.423) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 20.2100 | 0.0202 | 11.6700 | 0.0117 | (42.256) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 1,120.4100 | 1.1204 | 1,260.4000 | 1.2604 | 12.495 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 1,096.5900 | 1.0966 | 1,235.9500 | 1.2359 | 12.708 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 80.5700 | 0.0806 | 60.4500 | 0.0604 | (24.972) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | | | Bond Future | 8.2259 | 103.3296 | 8.3597 | 103.1918 | 1.626 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 77.2400 | 0.0772 | 57.8000 | 0.0578 | (25.168) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 78.8100 | 0.0788 | 59.0500 | 0.0591 | (25.073) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 1,101.7700 | 1.1018 | 1,220.1500 | 1.2202 | 10.745 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 1,084.1600 | 1.0842 | 1,201.8600 | 1.2019 | 10.856 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 1,092.8700 | 1.0929 | 1,210.9300 | 1.2109 | 10.803 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 669.7500 | 0.6697 | 590.8500 | 0.5909 | (11.781) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | | | Bond Future | 8.3576 | 101.1264 | 8.5127 | 101.0014 | 1.855 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 658.9000 | 0.6589 | 580.6800 | 0.5807 | (11.871) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 664.3200 | 0.6643 | 585.7600 | 0.5858 | (11.826) | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 271.0000 | 0.2710 | 317.7400 | 0.3177 | 17.247 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 265.8100 | 0.2658 | 311.8700 | 0.3119 | 17.328 | 0 | 0 | 0 |
| 2016/03/18 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 268.4000 | 0.2684 | 314.8000 | 0.3148 | 17.288 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 74.0600 | 0.0741 | 47.3600 | 0.0474 | (36.052) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | | | Bond Future | 8.4920 | 101.9349 | 8.6060 | 101.6746 | 1.343 | 0.0000 | 0.0000 | 33,101 |
| 2016/03/18 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 76.7700 | 0.0768 | 49.2500 | 0.0492 | (35.847) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 1,810.0800 | 1.8101 | 2,044.4400 | 2.0444 | 12.947 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 1,768.6300 | 1.7686 | 2,001.3900 | 2.0014 | 13.160 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 71.4900 | 0.0715 | 45.5700 | 0.0456 | (36.257) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 1,789.2800 | 1.7893 | 2,022.8600 | 2.0229 | 13.054 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | | | Bond Future | 8.5990 | 99.8192 | 8.7203 | 99.5671 | 1.410 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 2,033.6100 | 2.0336 | 2,238.6000 | 2.2386 | 10.080 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 1,999.3900 | 1.9994 | 2,202.9800 | 2.2030 | 10.183 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 223.1100 | 0.2231 | 175.9600 | 0.1760 | (21.133) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 2,016.3800 | 2.0164 | 2,220.6900 | 2.2207 | 10.133 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 227.1900 | 0.2272 | 179.3600 | 0.1794 | (21.053) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 231.5100 | 0.2315 | 182.9600 | 0.1830 | (20.971) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | | | Bond Future | 8.6978 | 101.7213 | 8.8264 | 101.4797 | 1.478 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 644.0100 | 0.6440 | 731.4000 | 0.7314 | 13.570 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 631.8000 | 0.6318 | 717.9500 | 0.7180 | 13.636 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 637.8800 | 0.6379 | 724.6500 | 0.7247 | 13.603 | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 1,614.5200 | 1.6145 | 1,459.6400 | 1.4596 | (9.593) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 1,602.0600 | 1.6021 | 1,447.8000 | 1.4478 | (9.629) | 0 | 0 | 0 |
| 2016/03/18 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 1,627.0200 | 1.6270 | 1,471.5200 | 1.4715 | (9.557) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 2,623.9100 | 2.6239 | 2,919.2700 | 2.9193 | 11.256 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | | | Bond Future | 8.6919 | 97.8316 | 8.7995 | 97.5085 | 1.237 | 0.0000 | 0.0000 | 42,093 |
| 2016/03/18 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 2,652.1900 | 2.6522 | 2,948.3800 | 2.9484 | 11.168 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 3,507.8100 | 3.5078 | 3,820.8000 | 3.8208 | 8.923 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 2,680.5600 | 2.6806 | 2,977.5800 | 2.9776 | 11.081 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 24.7100 | 0.0247 | 14.6600 | 0.0147 | (40.672) | 0 | 0 | 43 |
| 2016/03/18 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 76.0300 | 0.0760 | 49.1800 | 0.0492 | (35.315) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 78.8400 | 0.0788 | 51.1600 | 0.0512 | (35.109) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 73.2900 | 0.0733 | 47.2700 | 0.0473 | (35.503) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | | | Bond Future | 8.7871 | 96.0351 | 8.8993 | 95.7186 | 1.277 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 2,649.4700 | 2.6495 | 2,898.0700 | 2.8981 | 9.383 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 2,604.2000 | 2.6042 | 2,850.9300 | 2.8509 | 9.474 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 2,626.6200 | 2.6266 | 2,874.3000 | 2.8743 | 9.430 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 375.9200 | 0.3759 | 306.1100 | 0.3061 | (18.570) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 363.0100 | 0.3630 | 295.0700 | 0.2951 | (18.716) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 369.2500 | 0.3692 | 300.3900 | 0.3004 | (18.649) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 803.5900 | 0.8036 | 512.3200 | 0.5123 | (36.246) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | | | Bond Future | 8.9128 | 96.2375 | 9.0310 | 95.9462 | 1.326 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 62 |
| 2016/03/18 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 754.7200 | 0.7547 | 463.4500 | 0.4634 | (38.593) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 779.1600 | 0.7792 | 487.8900 | 0.4879 | (37.383) | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 6.8700 | 0.0069 | 298.1400 | 0.2981 | 4239.738 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 103.5700 | 0.1036 | 68.0100 | 0.0680 | (34.334) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 3,221.6700 | 3.2217 | 3,580.4700 | 3.5805 | 11.137 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | | | Bond Future | 8.8228 | 92.6335 | 8.9296 | 92.2381 | 1.211 | 0.0000 | 0.0000 | 45,144 |
| 2016/03/18 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 107.1400 | 0.1071 | 70.5400 | 0.0705 | (34.161) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 110.9300 | 0.1109 | 73.2300 | 0.0732 | (33.985) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 3,256.7300 | 3.2567 | 3,616.5700 | 3.6166 | 11.049 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 3,186.8400 | 3.1868 | 3,544.5400 | 3.5445 | 11.224 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 3,643.2000 | 3.6432 | 3,957.7600 | 3.9578 | 8.634 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | | | Bond Future | 8.9023 | 94.3832 | 9.0126 | 93.9923 | 1.240 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 3,672.9200 | 3.6729 | 3,988.5400 | 3.9885 | 8.593 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 394.5000 | 0.3945 | 320.3200 | 0.3203 | (18.804) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 401.4000 | 0.4014 | 326.1800 | 0.3262 | (18.739) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 408.7100 | 0.4087 | 332.4300 | 0.3324 | (18.664) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 3,703.0600 | 3.7031 | 4,019.7200 | 4.0197 | 8.551 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 1,063.0000 | 1.0630 | 1,189.4200 | 1.1894 | 11.893 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | | | Bond Future | 8.9747 | 92.7786 | 9.0882 | 92.3945 | 1.265 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 1,073.6000 | 1.0736 | 1,200.9600 | 1.2010 | 11.863 | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 3,077.0900 | 3.0771 | 2,821.2900 | 2.8213 | (8.313) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 3,099.1700 | 3.0992 | 2,842.4100 | 2.8424 | (8.285) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 3,121.5700 | 3.1216 | 2,863.8700 | 2.8639 | (8.255) | 0 | 0 | 0 |
| 2016/03/18 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 1,084.5400 | 1.0845 | 1,212.8600 | 1.2129 | 11.832 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | | | Bond Future | 9.7304 | 70.3068 | 9.8563 | 69.4792 | 1.295 | 0.0000 | 0.0000 | 29,713 |
| 2016/03/18 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 369.6700 | 0.3697 | 248.4900 | 0.2485 | (32.781) | 0 | 0 | 6,700 |
| 2016/03/18 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 11,004.1200 | 11.0041 | 11,820.0000 | 11.8200 | 7.414 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 5,546.2900 | 5.5463 | 6,255.5500 | 6.2555 | 12.788 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 5,419.7700 | 5.4198 | 6,123.3200 | 6.1233 | 12.981 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 5,482.8600 | 5.4829 | 6,189.2800 | 6.1893 | 12.884 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 380.4000 | 0.3804 | 256.3500 | 0.2564 | (32.610) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | 25.7500 | 0.0258 | 14.0300 | 0.0140 | (45.515) | 0 | 0 | 6,700 |
| 2016/03/18 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | 359.1700 | 0.3592 | 240.8300 | 0.2408 | (32.948) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | 1,696.9700 | 1.6970 | 1,415.3100 | 1.4153 | (16.598) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | | | Bond Future | 9.7867 | 71.6347 | 9.9150 | 70.8006 | 1.311 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.60 | Put | Bond Future | 3,814.3700 | 3.8144 | 4,272.2000 | 4.2722 | 12.003 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 10.60 | Call | Bond Future | 6,275.8200 | 6.2758 | 5,648.2300 | 5.6482 | (10.000) | 0 | 0 | 5,760 |
| 2016/03/18 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | 1,652.2400 | 1.6522 | 1,375.9700 | 1.3760 | (16.721) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | 1,674.5100 | 1.6745 | 1,395.5500 | 1.3956 | (16.659) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R209 | 04/08/2016 | 10.60 | Put | Bond Future | 1,239.1100 | 1.2391 | 1,445.6600 | 1.4457 | 16.669 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | 5,387.9100 | 5.3879 | 5,945.7800 | 5.9458 | 10.354 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | 5,290.6400 | 5.2906 | 5,843.1200 | 5.8431 | 10.443 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 04/08/2016 | 9.60 | Call | Bond Future | 2,571.9800 | 2.5720 | 2,195.6700 | 2.1957 | (14.631) | 0 | 0 | 5,760 |
| 2016/03/18 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | 5,339.1300 | 5.3391 | 5,894.3100 | 5.8943 | 10.398 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 5,451.0100 | 5.4510 | 4,924.5600 | 4.9246 | (9.658) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | | | Bond Future | 9.8382 | 69.8489 | 9.9685 | 69.0095 | 1.324 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 5,377.0200 | 5.3770 | 4,854.5300 | 4.8545 | (9.717) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 5,414.0700 | 5.4141 | 4,889.6000 | 4.8896 | (9.687) | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 2,838.0000 | 2.8380 | 3,154.9100 | 3.1549 | 11.167 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 2,813.7000 | 2.8137 | 3,128.6300 | 3.1286 | 11.193 | 0 | 0 | 0 |
| 2016/03/18 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 2,789.3900 | 2.7894 | 3,102.3400 | 3.1023 | 11.219 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | | | Bond Future | 181.3613 | 181.3613 | 181.3524 | 181.3524 | (0.005) | 0.0000 | 0.0000 | 1,554 |
| 2016/03/18 | R210 | 05/05/2016 | 184.99 | Put | Bond Future | 3,628.7200 | 3.6287 | 3,637.6500 | 3.6376 | 0.246 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | 185.00 | Put | Bond Future | 3,638.7200 | 3.6387 | 3,647.6500 | 3.6476 | 0.245 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | 185.01 | Put | Bond Future | 3,648.7200 | 3.6487 | 3,657.6500 | 3.6576 | 0.245 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | 184.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | 185.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 05/05/2016 | 185.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | | | Bond Future | 184.8018 | 184.8018 | 184.8164 | 184.8164 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.50 | Call | Bond Future | 3,301.8200 | 3.3018 | 3,316.4100 | 3.3164 | 0.442 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.52 | Call | Bond Future | 3,281.8200 | 3.2818 | 3,296.4100 | 3.2964 | 0.445 | 0 | 0 | 0 |
| 2016/03/18 | R210 | 04/08/2016 | 181.51 | Call | Bond Future | 3,291.8200 | 3.2918 | 3,306.4100 | 3.3064 | 0.443 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | 139.01 | Put | Bond Future | 1,647.2900 | 1.6473 | 1,656.8800 | 1.6569 | 0.582 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | | | Bond Future | 137.3627 | 137.3627 | 137.3531 | 137.3531 | (0.007) | 0.0000 | 0.0000 | 62 |
| 2016/03/18 | R211 | 05/05/2016 | 139.00 | Put | Bond Future | 1,637.2900 | 1.6373 | 1,646.8800 | 1.6469 | 0.586 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 05/05/2016 | 138.99 | Put | Bond Future | 1,627.2900 | 1.6273 | 1,636.8800 | 1.6369 | 0.589 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | | | Bond Future | 138.2304 | 138.2304 | 138.2385 | 138.2385 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.09 | Call | Bond Future | 1,140.3800 | 1.1404 | 1,148.5100 | 1.1485 | 0.713 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.07 | Call | Bond Future | 1,160.3800 | 1.1604 | 1,168.5100 | 1.1685 | 0.701 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.08 | Call | Bond Future | 1,150.3800 | 1.1504 | 1,158.5100 | 1.1585 | 0.707 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R211 | 04/08/2016 | 137.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 05/05/2016 | | | Bond Future | 143.1345 | 143.1345 | 143.1272 | 143.1272 | (0.005) | 0.0000 | 0.0000 | 3,833 |
| 2016/03/18 | R212 | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 05/05/2016 | 144.99 | Put | Bond Future | 1,855.4900 | 1.8555 | 1,862.7900 | 1.8628 | 0.393 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 05/05/2016 | 145.01 | Put | Bond Future | 1,875.4900 | 1.8755 | 1,882.7900 | 1.8828 | 0.389 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R212 | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 05/05/2016 | 145.00 | Put | Bond Future | 1,865.4900 | 1.8655 | 1,872.7900 | 1.8728 | 0.391 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.43 | Call | Bond Future | 1,512.0400 | 1.5120 | 1,523.2100 | 1.5232 | 0.739 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | | | Bond Future | 143.9420 | 143.9420 | 143.9532 | 143.9532 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.44 | Call | Bond Future | 1,502.0400 | 1.5020 | 1,513.2100 | 1.5132 | 0.744 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/03/18 | R212 | 04/08/2016 | 142.42 | Call | Bond Future | 1,522.0400 | 1.5220 | 1,533.2100 | 1.5332 | 0.734 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 6,279.6400 | 6.2796 | 6,965.5300 | 6.9655 | 10.922 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 6,147.5700 | 6.1476 | 6,829.1900 | 6.8292 | 11.088 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | | | Bond Future | 9.6013 | 81.0084 | 9.7172 | 80.2420 | 1.207 | 0.0000 | 0.0000 | 47,281 |
| 2016/03/18 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 6,213.3500 | 6.2134 | 6,897.1600 | 6.8972 | 11.005 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 241.6400 | 0.2416 | 161.1900 | 0.1612 | (33.293) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 249.1000 | 0.2491 | 166.5700 | 0.1666 | (33.131) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 256.9800 | 0.2570 | 172.2600 | 0.1723 | (32.968) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | | | Bond Future | 9.6591 | 82.5385 | 9.7771 | 81.7681 | 1.222 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 5,953.0100 | 5.9530 | 6,498.6200 | 6.4986 | 9.165 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 5,850.5500 | 5.8505 | 6,391.4000 | 6.3914 | 9.244 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 5,901.6400 | 5.9016 | 6,444.8800 | 6.4449 | 9.205 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 1,417.8900 | 1.4179 | 1,188.3900 | 1.1884 | (16.186) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 1,378.2900 | 1.3783 | 1,153.5500 | 1.1536 | (16.306) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 1,397.9900 | 1.3980 | 1,170.8800 | 1.1709 | (16.245) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | | | Bond Future | 9.7149 | 80.5602 | 9.8347 | 79.7874 | 1.234 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 2,671.7500 | 2.6718 | 2,952.8400 | 2.9528 | 10.521 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 2,625.4700 | 2.6255 | 2,902.9600 | 2.9030 | 10.569 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 5,611.6100 | 5.6116 | 5,119.8500 | 5.1199 | (8.763) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 2,648.4000 | 2.6484 | 2,927.6900 | 2.9277 | 10.546 | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 5,649.7500 | 5.6498 | 5,156.1900 | 5.1562 | (8.736) | 0 | 0 | 0 |
| 2016/03/18 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 5,688.2300 | 5.6882 | 5,192.8700 | 5.1929 | (8.709) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 298.2700 | 0.2983 | 196.4800 | 0.1965 | (34.127) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.30 | Put | Bond Future | 4,421.1500 | 4.4212 | 5,080.4500 | 5.0805 | 14.912 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | | | Bond Future | 9.8243 | 70.5437 | 9.9503 | 69.6890 | 1.283 | 0.0000 | 0.0000 | 32,449 |
| 2016/03/18 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 280.7100 | 0.2807 | 183.9700 | 0.1840 | (34.463) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 289.2500 | 0.2893 | 190.0400 | 0.1900 | (34.299) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 6,414.2600 | 6.4143 | 7,172.2100 | 7.1722 | 11.817 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 6,274.5200 | 6.2745 | 7,027.4200 | 7.0274 | 11.999 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.30 | Call | Bond Future | 667.1400 | 0.6671 | 471.7500 | 0.4717 | (29.288) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 6,344.0800 | 6.3441 | 7,099.5600 | 7.0996 | 11.908 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 6,046.1700 | 6.0462 | 6,643.1300 | 6.6431 | 9.873 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 11.30 | Call | Bond Future | 9,223.1800 | 9.2232 | 8,476.4000 | 8.4764 | (8.097) | 0 | 0 | 5,800 |
| 2016/03/18 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 1,529.6900 | 1.5297 | 1,267.6700 | 1.2677 | (17.129) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | | | Bond Future | 9.8786 | 71.8761 | 10.0069 | 71.0144 | 1.299 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 9.30 | Call | Bond Future | 1,661.2500 | 1.6613 | 1,382.8500 | 1.3828 | (16.758) | 0 | 0 | 1,300 |
| 2016/03/18 | R214 | 04/08/2016 | 8.55 | Put | Bond Future | 10,596.7000 | 10.5967 | 11,349.1100 | 11.3491 | 7.100 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 1,551.1700 | 1.5512 | 1,286.4300 | 1.2864 | (17.067) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/03/18 | R214 | 04/08/2016 | 11.30 | Put | Bond Future | 597.8200 | | 0.5978 | 712.7400 | 0.7127 | 19.223 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 10.30 | Put | Bond Future | 2,074.6900 | | 2.0747 | 2,378.5200 | 2.3785 | 14.645 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 1,572.8300 | | 1.5728 | 1,305.3800 | 1.3054 | (17.004) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 9.30 | Put | Bond Future | 5,781.3000 | | 5.7813 | 6,364.6000 | 6.3646 | 10.089 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 8.55 | Call | Bond Future | 506.9300 | | 0.5069 | 397.6400 | 0.3976 | (21.559) | 0 | 0 | 1,300 |
| 2016/03/18 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 6,100.0600 | | 6.1001 | 6,699.7400 | 6.6997 | 9.831 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 04/08/2016 | 10.30 | Call | Bond Future | 4,839.2200 | | 4.8392 | 4,281.3500 | 4.2813 | (11.528) | 0 | 0 | 5,800 |
| 2016/03/18 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 5,992.5900 | | 5.9926 | 6,586.8400 | 6.5868 | 9.916 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 2,935.0200 | | 2.9350 | 3,258.9000 | 3.2589 | 11.035 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | | | Bond Future | 9.9308 | | 69.9484 | 10.0611 | 69.0808 | 1.313 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 2,960.0400 | | 2.9600 | 3,285.9300 | 3.2859 | 11.010 | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 5,661.7500 | | 5.6617 | 5,118.0300 | 5.1180 | (9.603) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 5,586.0300 | | 5.5860 | 5,046.3300 | 5.0463 | (9.662) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 5,623.8500 | | 5.6238 | 5,082.1400 | 5.0821 | (9.632) | 0 | 0 | 0 |
| 2016/03/18 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 2,985.2500 | | 2.9852 | 3,313.1500 | 3.3131 | 10.984 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | | | Bond Future | 9.8905 | | 90.6813 | 10.0216 | 89.5542 | 1.326 | 0.0000 | 0.0000 | 62,502 |
| 2016/03/18 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 8,783.4400 | | 8.7834 | 9,804.1700 | 9.8042 | 11.621 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 8,598.6200 | | 8.5986 | 9,613.4300 | 9.6134 | 11.802 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 291.6400 | | 0.2916 | 185.3300 | 0.1853 | (36.452) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 8,690.6700 | | 8.6907 | 9,708.5000 | 9.7085 | 11.712 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 300.9600 | | 0.3010 | 191.7500 | 0.1918 | (36.287) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 310.8100 | | 0.3108 | 198.5800 | 0.1986 | (36.109) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | | | Bond Future | 9.9473 | | 92.3940 | 10.0810 | 91.2574 | 1.344 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 1,801.6100 | | 1.8016 | 1,477.2300 | 1.4772 | (18.005) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 8,253.7000 | | 8.2537 | 9,069.4600 | 9.0695 | 9.884 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 8,110.7600 | | 8.1108 | 8,919.5500 | 8.9196 | 9.972 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 8,182.1200 | | 8.1821 | 8,994.3900 | 8.9944 | 9.927 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 1,827.4800 | | 1.8275 | 1,499.6200 | 1.4996 | (17.941) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 1,775.7800 | | 1.7758 | 1,454.8900 | 1.4549 | (18.070) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 6,941.4500 | | 6.9414 | 6,236.7300 | 6.2367 | (10.152) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | | | Bond Future | 10.0018 | | 89.7159 | 10.1379 | 88.5712 | 1.360 | 0.0000 | 0.0000 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 6,988.9900 | | 6.9890 | 6,281.5900 | 6.2816 | (10.122) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 3,857.4100 | | 3.8574 | 4,300.0900 | 4.3001 | 11.476 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 3,792.5500 | | 3.7925 | 4,229.8500 | 4.2299 | 11.531 | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 6,894.2800 | | 6.8943 | 6,192.2600 | 6.1923 | (10.183) | 0 | 0 | 0 |
| 2016/03/18 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 3,824.7200 | | 3.8247 | 4,264.7000 | 4.2647 | 11.504 | 0 | 0 | 0 |

Total

686694