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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2016 TO 17/05/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/05/17 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | | | Bond Future | 127.2593 | 127.2593 | 127.2945 | 127.2945 | 0.028 | 0.0000 | 0.0000 | 3,004 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.86 | Call | Bond Future | 3,399.2700 | 3.3993 | 3,434.5500 | 3.4345 | 1.038 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.87 | Call | Bond Future | 3,389.2700 | 3.3893 | 3,424.5500 | 3.4245 | 1.041 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.85 | Call | Bond Future | 3,409.2700 | 3.4093 | 3,444.5500 | 3.4445 | 1.035 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 04/08/2016 | 123.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | | | Bond Future | 129.7030 | 129.7030 | 129.7371 | 129.7371 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.21 | Call | Bond Future | 493.0000 | 0.4930 | 527.1100 | 0.5271 | 6.919 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.22 | Call | Bond Future | 483.0000 | 0.4830 | 517.1100 | 0.5171 | 7.062 | 0 | 0 | 0 |
| 2016/05/17 | 2025 | 03/11/2016 | 129.23 | Call | Bond Future | 473.0000 | 0.4730 | 507.1100 | 0.5071 | 7.211 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 04/08/2016 | 10.17 | Call | Bond Future | 2,680.6800 | 2.6807 | 2,237.1400 | 2.2371 | (16.546) | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 04/08/2016 | | | Bond Future | 9.7617 | 87.1625 | 9.8280 | 86.7189 | 0.679 | 0.0000 | 0.0000 | 25,310 |
| 2016/05/17 | 2030 | 04/08/2016 | 10.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.35 | Put | Bond Future | 3,194.0000 | 3.1940 | 3,647.1600 | 3.6472 | 14.188 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | | | Bond Future | 9.8202 | 88.8294 | 9.8889 | 88.3763 | 0.699 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.34 | Put | Bond Future | 3,263.7000 | 3.2637 | 3,716.8600 | 3.7169 | 13.885 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2030 | 03/11/2016 | 9.33 | Put | Bond Future | 3,333.4700 | 3.3335 | 3,786.6300 | 3.7866 | 13.594 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 420.6900 | 0.4207 | 344.7600 | 0.3448 | (18.049) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | | | Bond Future | 9.8850 | 90.0725 | 9.9564 | 89.5663 | 0.722 | 0.0000 | 0.0000 | 7,553 |
| 2016/05/17 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 399.6400 | 0.3996 | 326.7700 | 0.3268 | (18.234) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 410.0700 | 0.4101 | 335.6700 | 0.3357 | (18.143) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 7,133.4600 | 7.1335 | 7,566.8500 | 7.5668 | 6.075 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 6,995.8800 | 6.9959 | 7,426.2100 | 7.4262 | 6.151 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 7,064.5200 | 7.0645 | 7,496.3800 | 7.4964 | 6.113 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | | | Bond Future | 9.9469 | 87.6358 | 10.0208 | 87.1188 | 0.743 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 2,467.9900 | 2.4680 | 2,658.8400 | 2.6588 | 7.733 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 2,415.5900 | 2.4156 | 2,603.4300 | 2.6034 | 7.776 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 2,441.5600 | 2.4416 | 2,630.9100 | 2.6309 | 7.755 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 4,846.3900 | 4.8464 | 4,517.1900 | 4.5172 | (6.793) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 4,763.8000 | 4.7638 | 4,437.6100 | 4.4376 | (6.847) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 4,804.9000 | 4.8049 | 4,477.2100 | 4.4772 | (6.820) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 2,836.6600 | 2.8367 | 2,623.3000 | 2.6233 | (7.522) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | | | Bond Future | 10.0020 | 89.4047 | 10.0782 | 88.8786 | 0.761 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 2,782.4500 | 2.7825 | 2,571.8600 | 2.5719 | (7.569) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 2,809.4800 | 2.8095 | 2,597.5000 | 2.5975 | (7.545) | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 6,300.1100 | 6.3001 | 6,615.6600 | 6.6157 | 5.009 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 6,207.3100 | 6.2073 | 6,520.0900 | 6.5201 | 5.039 | 0 | 0 | 0 |
| 2016/05/17 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 6,253.5900 | 6.2536 | 6,567.7500 | 6.5677 | 5.024 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | 104.99 | Call | Bond Future | 3,174.2900 | 3.1743 | 3,204.1000 | 3.2041 | 0.939 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | 105.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | | | Bond Future | 108.1643 | 108.1643 | 108.1941 | 108.1941 | 0.028 | 0.0000 | 0.0000 | 3,924 |
| 2016/05/17 | 2033 | 04/08/2016 | 104.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | 105.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | 105.00 | Call | Bond Future | 3,164.2900 | 3.1643 | 3,194.1000 | 3.1941 | 0.942 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 04/08/2016 | 105.01 | Call | Bond Future | 3,154.2900 | 3.1543 | 3,184.1000 | 3.1841 | 0.945 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | | | Bond Future | 109.2185 | 109.2185 | 109.2474 | 109.2474 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.18 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.16 | Call | Bond Future | 58.4600 | 0.0585 | 87.3800 | 0.0874 | 49.470 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.17 | Call | Bond Future | 48.4600 | 0.0485 | 77.3800 | 0.0774 | 59.678 | 0 | 0 | 0 |
| 2016/05/17 | 2033 | 03/11/2016 | 109.18 | Call | Bond Future | 38.4600 | 0.0385 | 67.3800 | 0.0674 | 75.195 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | | | Bond Future | 9.9792 | 87.4215 | 10.0505 | 86.8705 | 0.715 | 0.0000 | 0.0000 | 41,343 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 6,742.5100 | 6.7425 | 7,181.5900 | 7.1816 | 6.512 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 6,602.0600 | 6.6021 | 7,037.1300 | 7.0371 | 6.590 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 686.4800 | 0.6865 | 574.4800 | 0.5745 | (16.315) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 6,672.0900 | 6.6721 | 7,109.1700 | 7.1092 | 6.551 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 702.3600 | 0.7024 | 588.3600 | 0.5884 | (16.231) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 718.5000 | 0.7185 | 602.4900 | 0.6025 | (16.146) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 5,176.1000 | 5.1761 | 4,823.8100 | 4.8238 | (6.806) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 2,783.3800 | 2.7834 | 2,992.2100 | 2.9922 | 7.503 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | | | Bond Future | 10.0356 | 89.0935 | 10.1092 | 88.5307 | 0.733 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 5,220.2800 | 5.2203 | 4,866.3700 | 4.8664 | (6.780) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 5,264.8400 | 5.2648 | 4,909.3100 | 4.9093 | (6.753) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 2,812.6900 | 2.8127 | 3,023.1400 | 3.0231 | 7.482 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 2,754.5600 | 2.7546 | 2,961.7700 | 2.9618 | 7.522 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 6,580.8500 | 6.5809 | 6,908.0200 | 6.9080 | 4.972 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | | | Bond Future | 10.0863 | 86.6348 | 10.1621 | 86.0620 | 0.751 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 6,630.5300 | 6.6305 | 6,959.2000 | 6.9592 | 4.957 | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 3,401.2900 | 3.4013 | 3,155.5900 | 3.1556 | (7.224) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 3,339.4100 | 3.3394 | 3,096.7100 | 3.0967 | (7.268) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 3,370.4100 | 3.3704 | 3,126.2100 | 3.1262 | (7.245) | 0 | 0 | 0 |
| 2016/05/17 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 6,680.2100 | 6.6802 | 7,010.3800 | 7.0104 | 4.943 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 04/08/2016 | | | Bond Future | 134.5888 | 134.5888 | 134.6264 | 134.6264 | 0.028 | 0.0000 | 0.0000 | 22,289 |
| 2016/05/17 | 2038 | 04/08/2016 | 129.31 | Call | Bond Future | 5,278.8200 | 5.2788 | 5,316.4400 | 5.3164 | 0.713 | 0 | 0 | 0 |
| 2016/05/17 | 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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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | 2038 | 04/08/2016 | 129.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 04/08/2016 | 129.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 04/08/2016 | 129.32 | Call | Bond Future | 5,268.8200 | 5.2688 | 5,306.4400 | 5.3064 | 0.714 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 04/08/2016 | 129.30 | Call | Bond Future | 5,288.8200 | 5.2888 | 5,326.4400 | 5.3264 | 0.711 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.32 | Call | Bond Future | 853.2800 | 0.8533 | 889.6400 | 0.8896 | 4.261 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | | | Bond Future | 137.1733 | 137.1733 | 137.2096 | 137.2096 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.33 | Call | Bond Future | 843.2800 | 0.8433 | 879.6400 | 0.8796 | 4.312 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.31 | Call | Bond Future | 863.2800 | 0.8633 | 899.6400 | 0.8996 | 4.212 | 0 | 0 | 0 |
| 2016/05/17 | 2038 | 03/11/2016 | 136.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | | | Bond Future | 10.0394 | 90.9246 | 10.1055 | 90.3805 | 0.659 | 0.0000 | 0.0000 | 812 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.49 | Put | Bond Future | 5,861.2900 | 5.8613 | 6,251.5500 | 6.2515 | 6.658 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.50 | Call | Bond Future | 1,146.9300 | 1.1469 | 990.7500 | 0.9908 | (13.617) | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.51 | Call | Bond Future | 1,170.1200 | 1.1701 | 1,011.6400 | 1.0116 | (13.544) | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.49 | Call | Bond Future | 1,124.2000 | 1.1242 | 970.2900 | 0.9703 | (13.691) | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.51 | Put | Bond Future | 5,727.6600 | 5.7277 | 6,113.3500 | 6.1134 | 6.734 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 04/08/2016 | 9.50 | Put | Bond Future | 5,794.1800 | 5.7942 | 6,182.1700 | 6.1822 | 6.696 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | | | Bond Future | 10.0961 | 92.6635 | 10.1644 | 92.1077 | 0.676 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.69 | Put | Bond Future | 6,151.7700 | 6.1518 | 6,482.5200 | 6.4825 | 5.377 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.71 | Put | Bond Future | 6,041.6900 | 6.0417 | 6,368.9100 | 6.3689 | 5.416 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.70 | Put | Bond Future | 6,096.5600 | 6.0966 | 6,425.5400 | 6.4255 | 5.396 | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.71 | Call | Bond Future | 2,789.8100 | 2.7898 | 2,561.2900 | 2.5613 | (8.191) | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.69 | Call | Bond Future | 2,726.1800 | 2.7262 | 2,501.1900 | 2.5012 | (8.253) | 0 | 0 | 0 |
| 2016/05/17 | 2040 | 03/11/2016 | 9.70 | Call | Bond Future | 2,757.8900 | 2.7579 | 2,531.1300 | 2.5311 | (8.222) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 1,118.5000 | 1.1185 | 955.2200 | 0.9552 | (14.598) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | | | Bond Future | 10.0578 | 88.1068 | 10.1291 | 87.5188 | 0.709 | 0.0000 | 0.0000 | 20,486 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 1,141.3100 | 1.1413 | 975.5900 | 0.9756 | (14.520) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 6,034.6800 | 6.0347 | 6,461.8200 | 6.4618 | 7.078 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 5,897.9800 | 5.8980 | 6,320.2500 | 6.3202 | 7.160 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 1,096.0000 | 1.0960 | 935.1500 | 0.9352 | (14.676) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 5,966.1000 | 5.9661 | 6,390.8100 | 6.3908 | 7.119 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | | | Bond Future | 10.1130 | 89.7918 | 10.1865 | 89.1914 | 0.727 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 5,585.0000 | 5.5850 | 5,210.2600 | 5.2103 | (6.710) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 3,156.8100 | 3.1568 | 3,384.1600 | 3.3842 | 7.202 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 3,093.2700 | 3.0933 | 3,317.2500 | 3.3173 | 7.241 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 3,125.0200 | 3.1250 | 3,350.6800 | 3.3507 | 7.221 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 5,631.3400 | 5.6313 | 5,254.9200 | 5.2549 | (6.684) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 5,538.5800 | 5.5386 | 5,165.5300 | 5.1655 | (6.735) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | | | Bond Future | 10.1628 | 87.2221 | 10.2384 | 86.6109 | 0.744 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 3,794.7900 | 3.7948 | 3,527.5800 | 3.5276 | (7.041) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 7,147.1500 | 7.1472 | 7,492.6500 | 7.4926 | 4.834 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 7,041.0300 | 7.0410 | 7,383.3800 | 7.3834 | 4.862 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 7,094.0800 | 7.0941 | 7,438.0100 | 7.4380 | 4.848 | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 3,828.4000 | 3.8284 | 3,559.6100 | 3.5596 | (7.021) | 0 | 0 | 0 |
| 2016/05/17 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 3,761.0600 | 3.7611 | 3,495.4200 | 3.4954 | (7.063) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | 2046 | 04/08/2016 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 04/08/2016 | | | Bond Future | 133.8939 | 133.8939 | 133.9312 | 133.9312 | 0.028 | 0.0000 | 0.0000 | 16,290 |
| 2016/05/17 | 2046 | 04/08/2016 | 129.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 04/08/2016 | 129.00 | Call | Bond Future | 4,893.8900 | 4.8939 | 4,931.2000 | 4.9312 | 0.762 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 04/08/2016 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 04/08/2016 | 129.01 | Call | Bond Future | 4,883.8900 | 4.8839 | 4,921.2000 | 4.9212 | 0.764 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 04/08/2016 | 129.02 | Call | Bond Future | 4,873.8900 | 4.8739 | 4,911.2000 | 4.9112 | 0.766 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.07 | Put | Bond Future | 2,115.9400 | 2.1159 | 2,079.5700 | 2.0796 | (1.719) | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | | | Bond Future | 134.9541 | 134.9541 | 134.9904 | 134.9904 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.09 | Put | Bond Future | 2,135.9400 | 2.1359 | 2,099.5700 | 2.0996 | (1.703) | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.08 | Put | Bond Future | 2,125.9400 | 2.1259 | 2,089.5700 | 2.0896 | (1.711) | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2046 | 03/11/2016 | 137.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.14 | Call | Bond Future | 3,241.3400 | 3.2413 | 3,281.5300 | 3.2815 | 1.240 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | | | Bond Future | 142.3813 | 142.3813 | 142.4215 | 142.4215 | 0.028 | 0.0000 | 0.0000 | 20,765 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.12 | Call | Bond Future | 3,261.3400 | 3.2613 | 3,301.5300 | 3.3015 | 1.232 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.13 | Call | Bond Future | 3,251.3400 | 3.2513 | 3,291.5300 | 3.2915 | 1.236 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 04/08/2016 | 139.13 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.52 | Put | Bond Future | 4,404.8000 | 4.4048 | 4,365.7100 | 4.3657 | (0.887) | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | | | Bond Future | 145.1152 | 145.1152 | 145.1543 | 145.1543 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.54 | Put | Bond Future | 4,424.8000 | 4.4248 | 4,385.7100 | 4.3857 | (0.883) | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.53 | Put | Bond Future | 4,414.8000 | 4.4148 | 4,375.7100 | 4.3757 | (0.885) | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 2050 | 03/11/2016 | 149.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | AL37 | 04/08/2016 | | | Index Future | 481.4800 | 481.4800 | 480.1900 | 480.1900 | (0.268) | 0.0000 | 0.0000 | 22 |
| 2016/05/17 | AL37 | 03/11/2016 | | | Index Future | 490.7850 | 490.7850 | 489.4640 | 489.4640 | (0.269) | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | AL7T | 04/08/2016 | | | Index Future | 550.9570 | 550.9570 | 548.7460 | 548.7460 | (0.401) | 0.0000 | 0.0000 | 10 |
| 2016/05/17 | AL7T | 03/11/2016 | | | Index Future | 561.6050 | 561.6050 | 559.3440 | 559.3440 | (0.403) | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | ALBI | 04/08/2016 | | | Index Future | 501.1440 | 501.1440 | 498.9080 | 498.9080 | (0.446) | 0.0000 | 0.0000 | 617 |
| 2016/05/17 | ALBI | 03/11/2016 | | | Index Future | 510.8290 | 510.8290 | 508.5430 | 508.5430 | (0.448) | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | ALBI | 02/02/2017 | | | Index Future | 521.1310 | 521.1310 | 518.8070 | 518.8070 | (0.446) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C211 | 31/01/2017 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | | | Bond Future | 131.5408 | 131.5408 | 131.5786 | 131.5786 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.86 | Call | Bond Future | 4,680.8200 | 4.6808 | 4,718.6100 | 4.7186 | 0.807 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.87 | Call | Bond Future | 4,670.8200 | 4.6708 | 4,708.6100 | 4.7086 | 0.809 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 04/08/2016 | 126.88 | Call | Bond Future | 4,660.8200 | 4.6608 | 4,698.6100 | 4.6986 | 0.811 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.17 | Call | Bond Future | 226.5200 | 0.2265 | 263.2800 | 0.2633 | 16.228 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | | | Bond Future | 132.3965 | 132.3965 | 132.4333 | 132.4333 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.15 | Call | Bond Future | 246.5200 | 0.2465 | 283.2800 | 0.2833 | 14.912 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.16 | Call | Bond Future | 236.5200 | 0.2365 | 273.2800 | 0.2733 | 15.542 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | EL28 | 03/11/2016 | 132.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 04/08/2016 | | | Bond Future | 10.8483 | 77.2057 | 10.9195 | 76.7700 | 0.656 | 0.0000 | 0.0000 | 8,932 |
| 2016/05/17 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 3,889.8400 | 3.8898 | 4,325.5500 | 4.3256 | 11.201 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 3,757.0900 | 3.7571 | 4,192.8000 | 4.1928 | 11.597 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 3,823.4200 | 3.8234 | 4,259.1300 | 4.2591 | 11.396 | 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 |
|------------|------------------|------------|--------|------|--------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | | | Bond Future | 10.9382 | 74.8890 | 11.0120 | 74.4441 | 0.674 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 2,202.4900 | 2.2025 | 1,757.5100 | 1.7575 | (20.203) | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 2,086.5800 | 2.0866 | 1,641.6000 | 1.6416 | (21.326) | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 2,144.5700 | 2.1446 | 1,699.5900 | 1.6996 | (20.749) | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | | | Bond Future | 11.0248 | 76.4006 | 11.1009 | 75.9478 | 0.690 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | 2,671.5400 | 2.6715 | 3,124.4100 | 3.1244 | 16.952 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | 2,545.4400 | 2.5454 | 2,998.3100 | 2.9983 | 17.791 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | 2,608.4500 | 2.6085 | 3,061.3200 | 3.0613 | 17.362 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | ES42 | 04/08/2016 | | | Bond Future | 11.0031 | 81.1574 | 11.0743 | 80.6670 | 0.647 | 0.0000 | 0.0000 | 7,270 |
| 2016/05/17 | ES42 | 03/11/2016 | | | Bond Future | 11.0920 | 78.4466 | 11.1658 | 77.9458 | 0.665 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 208,830.0000 | 20.8830 | 229,670.0000 | 22.9670 | 9.979 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | | | GOVI | 500.1070 | 500.1070 | 498.0230 | 498.0230 | (0.417) | 0.0000 | 0.0000 | 463 |
| 2016/05/17 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 209,030.0000 | 20.9030 | 229,870.0000 | 22.9870 | 9.970 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 208,930.0000 | 20.8930 | 229,770.0000 | 22.9770 | 9.975 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 336,620.0000 | 33.6620 | 315,320.0000 | 31.5320 | (6.328) | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | | | GOVI | 509.7720 | 509.7720 | 507.6420 | 507.6420 | (0.418) | 0.0000 | 0.0000 | 146 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 336,520.0000 | 33.6520 | 315,220.0000 | 31.5220 | (6.329) | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 336,420.0000 | 33.6420 | 315,120.0000 | 31.5120 | (6.331) | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | | | GOVI | 520.0530 | 520.0530 | 517.8870 | 517.8870 | (0.416) | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | 132,670.0000 | 13.2670 | 154,330.0000 | 15.4330 | 16.326 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | 132,870.0000 | 13.2870 | 154,530.0000 | 15.4530 | 16.302 | 0 | 0 | 0 |
| 2016/05/17 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | 132,770.0000 | 13.2770 | 154,430.0000 | 15.4430 | 16.314 | 0 | 0 | 0 |
| 2016/05/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IGOV | 04/08/2016 | | | Index Future | 247.3770 | 247.3770 | 247.4450 | 247.4450 | 0.027 | 0.0000 | 0.0000 | 1,033 |
| 2016/05/17 | IGOV | 03/11/2016 | | | Index Future | 252.1780 | 252.1780 | 252.2440 | 252.2440 | 0.026 | 0.0000 | 0.0000 | 23 |
| 2016/05/17 | IGOV | 02/02/2017 | | | Index Future | 257.2840 | 257.2840 | 257.3550 | 257.3550 | 0.028 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | ILBI | 04/08/2016 | | | Index Future | 670.6430 | 670.6430 | 670.8140 | 670.8140 | 0.025 | 0.0000 | 0.0000 | 157 |
| 2016/05/17 | ILBI | 03/11/2016 | | | Index Future | 683.4470 | 683.4470 | 683.6210 | 683.6210 | 0.025 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.1477 | 100.1477 | 100.1519 | 100.1519 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.1892 | 100.1892 | 100.2059 | 100.2059 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.9631 | 99.9631 | 99.9913 | 99.9913 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.6188 | 100.6188 | 100.6720 | 100.6720 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS02 | 16/03/2018 | | | Interest Rate Swap | 100.0853 | 100.0853 | 100.1524 | 100.1524 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS02 | 15/06/2018 | | | Interest Rate Swap | 99.9441 | 99.9441 | 100.0309 | 100.0309 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS05 | 17/12/2020 | | | Interest Rate Swap | 100.8444 | 100.8444 | 101.0579 | 101.0579 | 0.212 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS05 | 16/03/2021 | | | Interest Rate Swap | 100.3540 | 100.3540 | 100.5850 | 100.5850 | 0.230 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS05 | 15/06/2021 | | | Interest Rate Swap | 99.8298 | 99.8298 | 100.0746 | 100.0746 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS10 | 17/12/2025 | | | Interest Rate Swap | 102.9800 | 102.9800 | 103.4196 | 103.4196 | 0.427 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS10 | 16/03/2026 | | | Interest Rate Swap | 100.2417 | 100.2417 | 100.6959 | 100.6959 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | IS10 | 15/06/2026 | | | Interest Rate Swap | 99.1396 | 99.1396 | 99.6065 | 99.6065 | 0.471 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 18/05/2016 | | | Jibar Tradeable Future | 7.3100 | 92.6900 | 7.3100 | 92.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.4100 | 92.5900 | 7.4100 | 92.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 20/07/2016 | | | Jibar Tradeable Future | 7.4500 | 92.5500 | 7.4500 | 92.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 17/08/2016 | | | Jibar Tradeable Future | 7.5500 | 92.4500 | 7.5500 | 92.4500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.6000 | 92.4000 | 7.6000 | 92.4000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 19/10/2016 | | | Jibar Tradeable Future | 7.5700 | 92.4300 | 7.5700 | 92.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.8300 | 92.1700 | 7.8300 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.9900 | 92.0100 | 7.9900 | 92.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 8.1100 | 91.8900 | 8.1100 | 91.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 8.2000 | 91.8000 | 8.2000 | 91.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 8.2700 | 91.7300 | 8.2700 | 91.7300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 8.3300 | 91.6700 | 8.3300 | 91.6700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 192.8800 | 0.1929 | 153.2400 | 0.1532 | (20.552) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 4,429.1600 | 4.4292 | 4,724.5800 | 4.7246 | 6.670 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 04/08/2016 | | | Bond Future | 9.1356 | 96.7030 | 9.2080 | 96.3670 | 0.793 | 0.0000 | 0.0000 | 6,473 |
| 2016/05/17 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 198.4900 | 0.1985 | 157.9100 | 0.1579 | (20.444) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 204.3200 | 0.2043 | 162.7700 | 0.1628 | (20.336) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 4,472.6700 | 4.4727 | 4,769.0300 | 4.7690 | 6.626 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 4,385.9000 | 4.3859 | 4,680.3500 | 4.6804 | 6.714 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 1,111.4700 | 1.1115 | 1,218.6300 | 1.2186 | 9.641 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | | | Bond Future | 9.2024 | 94.6205 | 9.2788 | 94.2768 | 0.831 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 1,083.9900 | 1.0840 | 1,189.1200 | 1.1891 | 9.698 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 3,451.5800 | 3.4516 | 3,215.0600 | 3.2151 | (6.853) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 1,097.5500 | 1.0975 | 1,203.6900 | 1.2037 | 9.671 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 3,481.3000 | 3.4813 | 3,243.7600 | 3.2438 | (6.823) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 3,511.3500 | 3.5113 | 3,272.8000 | 3.2728 | (6.794) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 1,675.8000 | 1.6758 | 1,536.3700 | 1.5364 | (8.320) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | | | Bond Future | 9.2607 | 96.5300 | 9.3410 | 96.1808 | 0.867 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 1,693.1500 | 1.6931 | 1,552.7400 | 1.5527 | (8.293) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 3,516.1100 | 3.5161 | 3,726.9000 | 3.7269 | 5.995 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 3,461.3700 | 3.4614 | 3,670.2000 | 3.6702 | 6.033 | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 1,658.5600 | 1.6586 | 1,520.1100 | 1.5201 | (8.348) | 0 | 0 | 0 |
| 2016/05/17 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 3,488.6700 | 3.4887 | 3,698.4800 | 3.6985 | 6.014 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | | | Bond Future | 9.9157 | 95.1695 | 9.9871 | 94.6129 | 0.720 | 0.0000 | 0.0000 | 5,341 |
| 2016/05/17 | R035 | 04/08/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | 10.35 | Call | Bond Future | 3,307.4700 | 3.3075 | 2,750.8400 | 2.7508 | (16.829) | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | 10.36 | Call | Bond Future | 3,381.4100 | 3.3814 | 2,824.7800 | 2.8248 | (16.461) | 0 | 0 | 0 |
| 2016/05/17 | R035 | 04/08/2016 | 10.37 | Call | Bond Future | 3,455.2600 | 3.4553 | 2,898.6300 | 2.8986 | (16.110) | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.58 | Put | Bond Future | 3,147.7400 | 3.1477 | 3,716.1700 | 3.7162 | 18.058 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | | | Bond Future | 9.9759 | 92.4870 | 10.0497 | 91.9185 | 0.739 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.57 | Put | Bond Future | 3,229.4100 | 3.2294 | 3,797.8400 | 3.7978 | 17.602 | 0 | 0 | 0 |
| 2016/05/17 | R035 | 03/11/2016 | 9.59 | Put | Bond Future | 3,066.1800 | 3.0662 | 3,634.6100 | 3.6346 | 18.539 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 6,504.2400 | 6.5042 | 6,898.2200 | 6.8982 | 6.057 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 9.60 | Call | Bond Future | 3,025.0700 | 3.0251 | 2,735.7000 | 2.7357 | (9.566) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 10.00 | Put | Bond Future | 704.3500 | 0.7044 | 797.3300 | 0.7973 | 13.201 | 0 | 0 | 6,500 |
| 2016/05/17 | R186 | 04/08/2016 | | | Bond Future | 9.3739 | 108.7748 | 9.4406 | 108.3184 | 0.711 | 0.0000 | 0.0000 | 92,749 |
| 2016/05/17 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 6,569.1100 | 6.5691 | 6,964.4500 | 6.9645 | 6.018 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 9.25 | Put | Bond Future | 2,606.3700 | 2.6064 | 2,853.4500 | 2.8535 | 9.480 | 0 | 0 | 1,000 |
| 2016/05/17 | R186 | 04/08/2016 | 9.40 | Put | Bond Future | 2,071.3500 | 2.0713 | 2,283.1700 | 2.2832 | 10.226 | 0 | 0 | 5,000 |
| 2016/05/17 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 340.9800 | 0.3410 | 278.5800 | 0.2786 | (18.300) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 322.6700 | 0.3227 | 262.9900 | 0.2630 | (18.496) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 331.7300 | 0.3317 | 270.6900 | 0.2707 | (18.401) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 9.25 | Call | Bond Future | 1,750.7300 | 1.7507 | 1,541.4300 | 1.5414 | (11.955) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 9.40 | Call | Bond Future | 2,250.2500 | 2.2503 | 2,005.6900 | 2.0057 | (10.868) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 9.60 | Put | Bond Future | 1,487.6800 | 1.4877 | 1,654.6900 | 1.6547 | 11.226 | 0 | 0 | 5,635 |
| 2016/05/17 | R186 | 04/08/2016 | 10.00 | Call | Bond Future | 4,888.8100 | 4.8888 | 4,525.4100 | 4.5254 | (7.433) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 6,634.2300 | 6.6342 | 7,030.9300 | 7.0309 | 5.980 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | | | Bond Future | 9.4329 | 110.8548 | 9.5025 | 110.3882 | 0.737 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R186 | 03/11/2016 | 8.95 | Put | Bond Future | 5,051.5700 | 5.0516 | 5,352.7600 | 5.3528 | 5.962 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | 8.97 | Put | Bond Future | 4,958.8200 | 4.9588 | 5,256.8800 | 5.2569 | 6.011 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | 8.96 | Put | Bond Future | 5,005.0600 | 5.0051 | 5,304.6800 | 5.3047 | 5.986 | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | 8.97 | Call | Bond Future | 1,781.2300 | 1.7812 | 1,612.7100 | 1.6127 | (9.461) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | 8.95 | Call | Bond Future | 1,733.8300 | 1.7338 | 1,568.4400 | 1.5684 | (9.539) | 0 | 0 | 0 |
| 2016/05/17 | R186 | 03/11/2016 | 8.96 | Call | Bond Future | 1,757.4300 | 1.7574 | 1,590.4700 | 1.5905 | (9.500) | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | 293.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | | | Bond Future | 299.1084 | 299.1084 | 299.1915 | 299.1915 | 0.028 | 0.0000 | 0.0000 | 1,878 |
| 2016/05/17 | R197 | 04/08/2016 | 293.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | 293.98 | Call | Bond Future | 5,128.3700 | 5.1284 | 5,211.4900 | 5.2115 | 1.621 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | 293.96 | Call | Bond Future | 5,148.3700 | 5.1484 | 5,231.4900 | 5.2315 | 1.614 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | 293.97 | Call | Bond Future | 5,138.3700 | 5.1384 | 5,221.4900 | 5.2215 | 1.618 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 04/08/2016 | 293.96 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.56 | Call | Bond Future | 1,291.7900 | 1.2918 | 1,372.3000 | 1.3723 | 6.232 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | | | Bond Future | 304.8518 | 304.8518 | 304.9323 | 304.9323 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.57 | Call | Bond Future | 1,281.7900 | 1.2818 | 1,362.3000 | 1.3623 | 6.281 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.58 | Call | Bond Future | 1,271.7900 | 1.2718 | 1,352.3000 | 1.3523 | 6.330 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R197 | 03/11/2016 | 303.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | 243.25 | Call | Bond Future | 8,152.4200 | 8.1524 | 8,183.6500 | 8.1837 | 0.383 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | | | Bond Future | 249.7600 | 249.7600 | 249.8300 | 249.8300 | 0.028 | 0.0000 | 0.0000 | 37,089 |
| 2016/05/17 | R202 | 04/08/2016 | 243.26 | Call | Bond Future | 8,145.1200 | 8.1451 | 8,176.3200 | 8.1763 | 0.383 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | 243.24 | Put | Bond Future | 1,639.7600 | 1.6398 | 1,600.9700 | 1.6010 | (2.366) | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | 243.26 | Put | Bond Future | 1,645.1600 | 1.6452 | 1,606.3000 | 1.6063 | (2.362) | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | 243.24 | Call | Bond Future | 8,159.7200 | 8.1597 | 8,190.9900 | 8.1910 | 0.383 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 04/08/2016 | 243.25 | Put | Bond Future | 1,642.4600 | 1.6425 | 1,603.6300 | 1.6036 | (2.364) | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | | | Bond Future | 254.5560 | 254.5560 | 254.6237 | 254.6237 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.85 | Call | Bond Future | 706.0300 | 0.7060 | 773.6700 | 0.7737 | 9.580 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.86 | Call | Bond Future | 696.0300 | 0.6960 | 763.6700 | 0.7637 | 9.718 | 0 | 0 | 0 |
| 2016/05/17 | R202 | 03/11/2016 | 253.87 | Call | Bond Future | 686.0300 | 0.6860 | 753.6700 | 0.7537 | 9.860 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 20.3300 | 0.0203 | 17.2100 | 0.0172 | (15.347) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | | | Bond Future | 8.0939 | 103.4659 | 8.1297 | 103.4289 | 0.443 | 0.0000 | 0.0000 | 58,097 |
| 2016/05/17 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 18.7500 | 0.0188 | 15.8300 | 0.0158 | (15.573) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 19.5600 | 0.0196 | 16.5300 | 0.0165 | (15.491) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 906.9700 | 0.9070 | 941.0700 | 0.9411 | 3.760 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 887.6100 | 0.8876 | 921.5100 | 0.9215 | 3.819 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 897.3100 | 0.8973 | 931.3000 | 0.9313 | 3.788 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 666.8700 | 0.6669 | 636.9600 | 0.6370 | (4.485) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | | | Bond Future | 8.1772 | 101.2721 | 8.2254 | 101.2331 | 0.590 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 654.4100 | 0.6544 | 624.7300 | 0.6247 | (4.535) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 660.6300 | 0.6606 | 630.8400 | 0.6308 | (4.509) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 120.7800 | 0.1208 | 130.1100 | 0.1301 | 7.725 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 117.2000 | 0.1172 | 126.3000 | 0.1263 | 7.765 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 118.9800 | 0.1190 | 128.2000 | 0.1282 | 7.749 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 147.9600 | 0.1480 | 135.1100 | 0.1351 | (8.685) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 436.4700 | 0.4365 | 461.8200 | 0.4618 | 5.808 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | | | Bond Future | 8.2069 | 103.3160 | 8.2735 | 103.2777 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 149.8900 | 0.1499 | 136.9200 | 0.1369 | (8.653) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 151.8300 | 0.1518 | 138.7400 | 0.1387 | (8.621) | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 440.3200 | 0.4403 | 465.7900 | 0.4658 | 5.784 | 0 | 0 | 0 |
| 2016/05/17 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 432.6200 | 0.4326 | 457.8500 | 0.4578 | 5.832 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | | | Bond Future | 8.4865 | 100.0541 | 8.5409 | 99.9406 | 0.641 | 0.0000 | 0.0000 | 34,911 |
| 2016/05/17 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 1,671.2400 | 1.6712 | 1,768.6700 | 1.7687 | 5.830 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 1,634.7000 | 1.6347 | 1,731.3200 | 1.7313 | 5.911 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 95.6200 | 0.0956 | 79.5000 | 0.0795 | (16.858) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 1,652.9800 | 1.6530 | 1,750.0100 | 1.7500 | 5.870 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 98.6700 | 0.0987 | 82.1500 | 0.0821 | (16.743) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 101.7000 | 0.1017 | 84.7700 | 0.0848 | (16.647) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | | | Bond Future | 8.5673 | 101.9673 | 8.6293 | 101.8503 | 0.724 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 336.5300 | 0.3365 | 367.2800 | 0.3673 | 9.137 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 327.0300 | 0.3270 | 357.1000 | 0.3571 | 9.195 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 331.6400 | 0.3316 | 362.0400 | 0.3620 | 9.167 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 1,554.3100 | 1.5543 | 1,467.7200 | 1.4677 | (5.571) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 1,540.6100 | 1.5406 | 1,454.3700 | 1.4544 | (5.598) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 1,568.2800 | 1.5683 | 1,481.3600 | 1.4814 | (5.542) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 583.1100 | 0.5831 | 536.2100 | 0.5362 | (8.043) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | | | Bond Future | 8.6240 | 99.9827 | 8.6942 | 99.8648 | 0.813 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 590.0300 | 0.5900 | 542.7600 | 0.5428 | (8.011) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 597.0000 | 0.5970 | 549.3600 | 0.5494 | (7.980) | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 1,164.0200 | 1.1640 | 1,235.0300 | 1.2350 | 6.100 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 1,144.0200 | 1.1440 | 1,214.2900 | 1.2143 | 6.142 | 0 | 0 | 0 |
| 2016/05/17 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 1,153.9900 | 1.1540 | 1,224.6300 | 1.2246 | 6.121 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | | | Bond Future | 8.7714 | 96.0796 | 8.8458 | 95.8695 | 0.848 | 0.0000 | 0.0000 | 76,765 |
| 2016/05/17 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 2,375.8100 | 2.3758 | 2,557.5700 | 2.5576 | 7.650 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 2,325.7900 | 2.3258 | 2,506.1600 | 2.5062 | 7.755 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 2,350.7500 | 2.3507 | 2,531.8200 | 2.5318 | 7.703 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 142.0000 | 0.1420 | 112.2800 | 0.1123 | (20.930) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 133.8400 | 0.1338 | 105.5100 | 0.1055 | (21.167) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 137.8700 | 0.1379 | 108.8500 | 0.1088 | (21.049) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 1,796.8900 | 1.7969 | 1,665.6600 | 1.6657 | (7.303) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | | | Bond Future | 8.9079 | 96.2494 | 8.9965 | 96.0311 | 0.994 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 1,336.9000 | 1.3369 | 1,226.4100 | 1.2264 | (8.265) | 0 | 0 | 62 |
| 2016/05/17 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 1,767.0100 | 1.7670 | 1,636.9900 | 1.6370 | (7.358) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 1,781.9200 | 1.7819 | 1,651.2900 | 1.6513 | (7.331) | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 1,331.8400 | 1.3318 | 1,439.6300 | 1.4396 | 8.093 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 1,000.3600 | 1.0004 | 1,088.6200 | 1.0886 | 8.823 | 0 | 0 | 0 |
| 2016/05/17 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 981.3700 | 0.9814 | 1,068.4200 | 1.0684 | 8.870 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 990.8300 | 0.9908 | 1,078.4800 | 1.0785 | 8.846 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 3,388.2800 | 3.3883 | 3,603.0800 | 3.6031 | 6.339 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | | | Bond Future | 8.9096 | 94.3570 | 8.9776 | 94.1161 | 0.763 | 0.0000 | 0.0000 | 48,790 |
| 2016/05/17 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 3,421.4500 | 3.4214 | 3,636.9000 | 3.6369 | 6.297 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 119.9800 | 0.1200 | 95.1900 | 0.0952 | (20.662) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 123.7400 | 0.1237 | 98.3100 | 0.0983 | (20.551) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 127.6000 | 0.1276 | 101.5200 | 0.1015 | (20.439) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 3,454.7300 | 3.4547 | 3,670.8200 | 3.6708 | 6.255 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 708.2700 | 0.7083 | 778.2100 | 0.7782 | 9.875 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | | | Bond Future | 8.9807 | 92.7582 | 9.0535 | 92.5116 | 0.811 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 717.6600 | 0.7177 | 788.3200 | 0.7883 | 9.846 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 2,699.5400 | 2.6995 | 2,524.3100 | 2.5243 | (6.491) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 2,722.8500 | 2.7229 | 2,546.8900 | 2.5469 | (6.462) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 2,746.4600 | 2.7465 | 2,569.7800 | 2.5698 | (6.433) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 727.3700 | 0.7274 | 798.7600 | 0.7988 | 9.815 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | | | Bond Future | 9.0387 | 94.6303 | 9.1163 | 94.3801 | 0.858 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 1,197.9800 | 1.1980 | 1,098.9400 | 1.0989 | (8.267) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 2,516.8400 | 2.5168 | 2,668.8000 | 2.6688 | 6.038 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 2,477.3800 | 2.4774 | 2,627.8800 | 2.6279 | 6.075 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 2,497.2100 | 2.4972 | 2,648.4400 | 2.6484 | 6.056 | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 1,211.0100 | 1.2110 | 1,111.2400 | 1.1112 | (8.239) | 0 | 0 | 0 |
| 2016/05/17 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 1,184.7400 | 1.1847 | 1,086.4300 | 1.0864 | (8.298) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | 743.2900 | 0.7433 | 626.8800 | 0.6269 | (15.661) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.70 | Put | Bond Future | 2,677.6600 | 2.6777 | 2,928.6000 | 2.9286 | 9.372 | 0 | 0 | 250 |
| 2016/05/17 | R209 | 04/08/2016 | | | Bond Future | 9.8463 | 71.2455 | 9.9175 | 70.7843 | 0.724 | 0.0000 | 0.0000 | 54,894 |
| 2016/05/17 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | 711.2900 | 0.7113 | 598.6700 | 0.5987 | (15.833) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.60 | Put | Bond Future | 3,079.6500 | 3.0796 | 3,353.0500 | 3.3531 | 8.878 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 10.60 | Call | Bond Future | 5,244.1400 | 5.2441 | 4,863.9500 | 4.8639 | (7.250) | 0 | 0 | 5,624 |
| 2016/05/17 | R209 | 04/08/2016 | 9.40 | Put | Bond Future | 3,996.2900 | 3.9963 | 4,313.0600 | 4.3131 | 7.927 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.70 | Call | Bond Future | 1,715.6600 | 1.7157 | 1,505.4100 | 1.5054 | (12.255) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 10.29 | Call | Bond Future | 3,848.4300 | 3.8484 | 3,515.3500 | 3.5154 | (8.655) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | 727.1700 | 0.7272 | 612.6600 | 0.6127 | (15.747) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | 4,836.1500 | 4.8362 | 5,184.7200 | 5.1847 | 7.208 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 10.60 | Put | Bond Future | 596.6200 | 0.5966 | 677.6200 | 0.6776 | 13.576 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.40 | Call | Bond Future | 995.8300 | 0.9958 | 851.4100 | 0.8514 | (14.502) | 0 | 0 | 250 |
| 2016/05/17 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | 4,726.1500 | 4.7262 | 5,070.9300 | 5.0709 | 7.295 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 9.60 | Call | Bond Future | 1,448.0700 | 1.4481 | 1,260.2800 | 1.2603 | (12.968) | 0 | 0 | 5,624 |
| 2016/05/17 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | 4,780.9800 | 4.7810 | 5,127.6600 | 5.1277 | 7.251 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 04/08/2016 | 10.29 | Put | Bond Future | 1,051.6600 | 1.0517 | 1,179.7700 | 1.1798 | 12.182 | 0 | 0 | 250 |
| 2016/05/17 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 4,443.4000 | 4.4434 | 4,140.9000 | 4.1409 | (6.808) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | | | Bond Future | 9.8987 | 69.4570 | 9.9721 | 68.9861 | 0.742 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 4,368.2600 | 4.3683 | 4,068.5000 | 4.0685 | (6.862) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 4,405.7700 | 4.4058 | 4,104.6400 | 4.1046 | (6.835) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 2,221.0700 | 2.2211 | 2,392.2300 | 2.3922 | 7.706 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 2,197.2300 | 2.1972 | 2,367.0200 | 2.3670 | 7.727 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 2,173.6100 | 2.1736 | 2,342.0300 | 2.3420 | 7.748 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 5,398.3400 | 5.3983 | 5,671.9600 | 5.6720 | 5.069 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | | | Bond Future | 9.9449 | 70.8590 | 10.0203 | 70.3796 | 0.758 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 5,439.8400 | 5.4398 | 5,714.7500 | 5.7148 | 5.054 | 0 | 0 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 2,801.7400 | 2.8017 | 2,595.9700 | 2.5960 | (7.344) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 2,749.5100 | 2.7495 | 2,546.3100 | 2.5463 | (7.390) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 2,775.5500 | 2.7756 | 2,571.0700 | 2.5711 | (7.367) | 0 | 0 | 0 |
| 2016/05/17 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 5,481.5800 | 5.4816 | 5,757.7700 | 5.7578 | 5.039 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | | | Bond Future | 187.8701 | 187.8701 | 187.9216 | 187.9216 | 0.027 | 0.0000 | 0.0000 | 1,391 |
| 2016/05/17 | R210 | 04/08/2016 | 181.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | 181.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | 181.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | 181.50 | Call | Bond Future | 6,370.1200 | 6.3701 | 6,421.6400 | 6.4216 | 0.809 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | 181.52 | Call | Bond Future | 6,350.1200 | 6.3501 | 6,401.6400 | 6.4016 | 0.811 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 04/08/2016 | 181.51 | Call | Bond Future | 6,360.1200 | 6.3601 | 6,411.6400 | 6.4116 | 0.810 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | | | Bond Future | 189.1873 | 189.1873 | 189.2372 | 189.2372 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.92 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.90 | Call | Bond Future | 287.3300 | 0.2873 | 337.2000 | 0.3372 | 17.356 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.91 | Call | Bond Future | 277.3300 | 0.2773 | 327.2000 | 0.3272 | 17.982 | 0 | 0 | 0 |
| 2016/05/17 | R210 | 03/11/2016 | 188.92 | Call | Bond Future | 267.3300 | 0.2673 | 317.2000 | 0.3172 | 18.655 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | 137.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | | | Bond Future | 139.8078 | 139.8078 | 139.7926 | 139.7926 | (0.011) | 0.0000 | 0.0000 | 64 |
| 2016/05/17 | R211 | 04/08/2016 | 137.09 | Call | Bond Future | 2,717.8500 | 2.7179 | 2,702.5800 | 2.7026 | (0.562) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | 137.07 | Call | Bond Future | 2,737.8500 | 2.7379 | 2,722.5800 | 2.7226 | (0.558) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | 137.08 | Call | Bond Future | 2,727.8500 | 2.7279 | 2,712.5800 | 2.7126 | (0.560) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | 137.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 04/08/2016 | 137.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.75 | Call | Bond Future | 742.5000 | 0.7425 | 724.9900 | 0.7250 | (2.358) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | | | Bond Future | 142.4925 | 142.4925 | 142.4750 | 142.4750 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.76 | Call | Bond Future | 732.5000 | 0.7325 | 714.9900 | 0.7150 | (2.390) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.74 | Call | Bond Future | 752.5000 | 0.7525 | 734.9900 | 0.7350 | (2.327) | 0 | 0 | 0 |
| 2016/05/17 | R211 | 03/11/2016 | 141.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | 142.43 | Call | Bond Future | 3,393.2000 | 3.3932 | 3,433.3300 | 3.4333 | 1.183 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | | | Bond Future | 145.8232 | 145.8232 | 145.8633 | 145.8633 | 0.028 | 0.0000 | 0.0000 | 4,287 |
| 2016/05/17 | R212 | 04/08/2016 | 142.44 | Call | Bond Future | 3,383.2000 | 3.3832 | 3,423.3300 | 3.4233 | 1.186 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | 142.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | 142.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | 142.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 04/08/2016 | 142.42 | Call | Bond Future | 3,403.2000 | 3.4032 | 3,443.3300 | 3.4433 | 1.179 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | | | Bond Future | 148.6233 | 148.6233 | 148.6622 | 148.6622 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | 148.11 | Call | Bond Future | 513.3400 | 0.5133 | 552.2400 | 0.5522 | 7.578 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | 148.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/05/17 | R212 | 03/11/2016 | 148.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | 148.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | 148.12 | Call | Bond Future | 503.3400 | 0.5033 | 542.2400 | 0.5422 | 7.728 | 0 | 0 | 0 |
| 2016/05/17 | R212 | 03/11/2016 | 148.10 | Call | Bond Future | 523.3400 | 0.5233 | 562.2400 | 0.5622 | 7.433 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | | | Bond Future | 9.7793 | 81.7542 | 9.8507 | 81.2935 | 0.730 | 0.0000 | 0.0000 | 44,354 |
| 2016/05/17 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 5,815.1800 | 5.8152 | 6,195.7300 | 6.1957 | 6.544 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 5,696.1500 | 5.6962 | 6,073.5400 | 6.0735 | 6.625 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 5,755.5700 | 5.7556 | 6,134.5400 | 6.1345 | 6.584 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 479.2000 | 0.4792 | 395.9500 | 0.3959 | (17.373) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 456.1700 | 0.4562 | 376.0800 | 0.3761 | (17.557) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 467.6300 | 0.4676 | 385.9600 | 0.3860 | (17.465) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | | | Bond Future | 9.8380 | 79.7663 | 9.9119 | 79.2958 | 0.750 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 2,164.4700 | 2.1645 | 2,336.3900 | 2.3364 | 7.943 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 2,117.2000 | 2.1172 | 2,286.3200 | 2.2863 | 7.988 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 4,310.4200 | 4.3104 | 4,011.8500 | 4.0119 | (6.927) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 2,140.7300 | 2.1407 | 2,311.2400 | 2.3112 | 7.965 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 4,348.1700 | 4.3482 | 4,048.1900 | 4.0482 | (6.899) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 4,386.0500 | 4.3861 | 4,084.6800 | 4.0847 | (6.871) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 2,481.9300 | 2.4819 | 2,291.3500 | 2.2913 | (7.679) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.42 | Call | Bond Future | 2,531.3000 | 2.5313 | 2,338.1700 | 2.3382 | (7.630) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | | | Bond Future | 9.8915 | 81.3761 | 9.9676 | 80.8973 | 0.769 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.41 | Call | Bond Future | 2,506.4100 | 2.5064 | 2,314.5600 | 2.3146 | (7.654) | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.40 | Put | Bond Future | 5,678.3400 | 5.6783 | 5,966.5700 | 5.9666 | 5.076 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.42 | Put | Bond Future | 5,594.1100 | 5.5941 | 5,879.7900 | 5.8798 | 5.107 | 0 | 0 | 0 |
| 2016/05/17 | R213 | 02/02/2017 | 9.41 | Put | Bond Future | 5,635.9800 | 5.6360 | 5,922.9400 | 5.9229 | 5.092 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 572.7000 | 0.5727 | 477.6600 | 0.4777 | (16.595) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 5,698.7500 | 5.6988 | 6,075.6400 | 6.0756 | 6.614 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 11.30 | Call | Bond Future | 8,197.7600 | 8.1978 | 7,754.3900 | 7.7544 | (5.408) | 0 | 0 | 5,610 |
| 2016/05/17 | R214 | 04/08/2016 | | | Bond Future | 9.9702 | 71.2587 | 10.0415 | 70.7850 | 0.715 | 0.0000 | 0.0000 | 30,123 |
| 2016/05/17 | R214 | 04/08/2016 | 8.55 | Put | Bond Future | 10,785.3400 | 10.7853 | 11,240.8100 | 11.2408 | 4.223 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 9.30 | Call | Bond Future | 657.9100 | 0.6579 | 552.1700 | 0.5522 | (16.072) | 0 | 0 | 1,300 |
| 2016/05/17 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 586.3200 | 0.5863 | 489.5400 | 0.4895 | (16.506) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 11.30 | Put | Bond Future | 189.8300 | 0.1898 | 220.1300 | 0.2201 | 15.962 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 10.30 | Put | Bond Future | 1,360.1900 | 1.3602 | 1,514.0000 | 1.5140 | 11.308 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 600.1800 | 0.6002 | 501.6400 | 0.5016 | (16.418) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 8.55 | Call | Bond Future | 78.1400 | 0.0781 | 59.9400 | 0.0599 | (23.292) | 0 | 0 | 1,300 |
| 2016/05/17 | R214 | 04/08/2016 | 9.30 | Put | Bond Future | 5,395.3900 | 5.3954 | 5,763.3200 | 5.7633 | 6.819 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 5,760.5000 | 5.7605 | 6,139.1300 | 6.1391 | 6.573 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 04/08/2016 | 10.30 | Call | Bond Future | 3,507.2900 | 3.5073 | 3,187.4300 | 3.1874 | (9.120) | 0 | 0 | 5,610 |
| 2016/05/17 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 5,637.3700 | 5.6374 | 6,012.5000 | 6.0125 | 6.654 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 2,348.5400 | 2.3485 | 2,526.4600 | 2.5265 | 7.576 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | | | Bond Future | 10.0243 | 69.3238 | 10.0977 | 68.8402 | 0.732 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 2,373.6300 | 2.3736 | 2,552.9600 | 2.5530 | 7.555 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 4,450.6300 | 4.4506 | 4,144.9900 | 4.1450 | (6.867) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 4,375.0900 | 4.3751 | 4,072.2700 | 4.0723 | (6.921) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 4,412.8000 | 4.4128 | 4,108.5700 | 4.1086 | (6.894) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/05/17 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 2,398.9500 | 2.3990 | 2,579.6900 | 2.5797 | 7.534 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | | | Bond Future | 10.0738 | 70.7229 | 10.1493 | 70.2306 | 0.749 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.67 | Call | Bond Future | 2,900.4000 | 2.9004 | 2,689.0900 | 2.6891 | (7.286) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.66 | Put | Bond Future | 5,684.2400 | 5.6842 | 5,966.5800 | 5.9666 | 4.967 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.68 | Put | Bond Future | 5,597.7700 | 5.5978 | 5,877.4900 | 5.8775 | 4.997 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.67 | Put | Bond Future | 5,641.0000 | 5.6410 | 5,922.0300 | 5.9220 | 4.982 | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.68 | Call | Bond Future | 2,927.2300 | 2.9272 | 2,714.6100 | 2.7146 | (7.264) | 0 | 0 | 0 |
| 2016/05/17 | R214 | 02/02/2017 | 9.66 | Call | Bond Future | 2,873.4800 | 2.8735 | 2,663.4800 | 2.6635 | (7.308) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | | | Bond Future | 10.0529 | 91.4937 | 10.1242 | 90.8954 | 0.709 | 0.0000 | 0.0000 | 59,364 |
| 2016/05/17 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 667.9700 | 0.6680 | 557.5700 | 0.5576 | (16.528) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 8,030.4700 | 8.0305 | 8,520.4400 | 8.5204 | 6.101 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 7,867.5300 | 7.8675 | 8,353.4100 | 8.3534 | 6.176 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 7,948.7700 | 7.9488 | 8,436.7000 | 8.4367 | 6.138 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 683.9600 | 0.6840 | 571.5100 | 0.5715 | (16.441) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 652.2600 | 0.6523 | 543.9000 | 0.5439 | (16.613) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 5,518.5300 | 5.5185 | 5,143.3100 | 5.1433 | (6.799) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | | | Bond Future | 10.1099 | 88.8043 | 10.1835 | 88.1934 | 0.728 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 5,565.0800 | 5.5651 | 5,188.1300 | 5.1881 | (6.773) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 3,346.5600 | 3.3466 | 3,584.0300 | 3.5840 | 7.096 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 3,280.1900 | 3.2802 | 3,514.1800 | 3.5142 | 7.133 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 5,471.8800 | 5.4719 | 5,098.4100 | 5.0984 | (6.825) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 3,313.3500 | 3.3133 | 3,549.0700 | 3.5491 | 7.114 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.76 | Put | Bond Future | 7,289.6200 | 7.2896 | 7,641.3600 | 7.6414 | 4.825 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.78 | Put | Bond Future | 7,181.4500 | 7.1814 | 7,529.9800 | 7.5300 | 4.853 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | | | Bond Future | 10.1625 | 90.5966 | 10.2382 | 89.9747 | 0.745 | 0.0000 | 0.0000 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.77 | Put | Bond Future | 7,235.5300 | 7.2355 | 7,585.6600 | 7.5857 | 4.839 | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.76 | Call | Bond Future | 3,841.5000 | 3.8415 | 3,571.2900 | 3.5713 | (7.034) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 3,876.0300 | 3.8760 | 3,604.2100 | 3.6042 | (7.013) | 0 | 0 | 0 |
| 2016/05/17 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 3,910.4100 | 3.9104 | 3,636.9900 | 3.6370 | (6.992) | 0 | 0 | 0 |

Total

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