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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2016 TO 14/04/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/04/14 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | | | Bond Future | 124.9597 | 124.9597 | 124.9719 | 124.9719 | 0.010 | 0.0000 | 0.0000 | 4,532 |
| 2016/04/14 | 2025 | 05/05/2016 | 126.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | 125.99 | Put | Bond Future | 1,030.2900 | 1.0303 | 1,018.0800 | 1.0181 | (1.185) | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | 126.01 | Put | Bond Future | 1,050.2900 | 1.0503 | 1,038.0800 | 1.0381 | (1.163) | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | 126.00 | Put | Bond Future | 1,040.2900 | 1.0403 | 1,028.0800 | 1.0281 | (1.174) | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | 126.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 05/05/2016 | 125.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | | | Bond Future | 126.0826 | 126.0826 | 126.0954 | 126.0954 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.86 | Call | Bond Future | 2,222.6400 | 2.2226 | 2,235.4400 | 2.2354 | 0.576 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.87 | Call | Bond Future | 2,212.6400 | 2.2126 | 2,225.4400 | 2.2254 | 0.578 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.85 | Call | Bond Future | 2,232.6400 | 2.2326 | 2,245.4400 | 2.2454 | 0.573 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.85 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2025 | 04/08/2016 | 123.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | 8.99 | Put | Bond Future | 2,847.6800 | 2.8477 | 2,629.7200 | 2.6297 | (7.654) | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | 9.01 | Put | Bond Future | 2,700.3900 | 2.7004 | 2,482.4300 | 2.4824 | (8.071) | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | | | Bond Future | 9.3848 | 91.6099 | 9.3540 | 91.8278 | (0.329) | 0.0000 | 0.0000 | 17,714 |
| 2016/04/14 | 2030 | 05/05/2016 | 9.00 | Put | Bond Future | 2,773.9900 | 2.7740 | 2,556.0300 | 2.5560 | (7.857) | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | 8.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | 9.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 05/05/2016 | 9.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 04/08/2016 | 10.17 | Call | Bond Future | 4,864.6900 | 4.8647 | 5,087.0500 | 5.0870 | 4.571 | 0 | 0 | 0 |
| 2016/04/14 | 2030 | 04/08/2016 | | | Bond Future | 9.4421 | 89.3465 | 9.4101 | 89.5689 | (0.338) | 0.0000 | 0.0000 | 40 |
| 2016/04/14 | 2030 | 04/08/2016 | 10.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | | | Bond Future | 9.5244 | 90.5551 | 9.4886 | 90.8242 | (0.377) | 0.0000 | 0.0000 | 9,421 |
| 2016/04/14 | 2032 | 05/05/2016 | 8.99 | Put | Bond Future | 4,273.6800 | 4.2737 | 4,019.5400 | 4.0195 | (5.947) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | 9.01 | Put | Bond Future | 4,129.5800 | 4.1296 | 3,877.1500 | 3.8771 | (6.113) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | 9.00 | Put | Bond Future | 4,201.4100 | 4.2014 | 3,948.1100 | 3.9481 | (6.029) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | 9.01 | Call | Bond Future | 154.4600 | 0.1545 | 171.0500 | 0.1711 | 10.741 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | 8.99 | Call | Bond Future | 138.8600 | 0.1389 | 153.7400 | 0.1537 | 10.716 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 05/05/2016 | 9.00 | Call | Bond Future | 146.4900 | 0.1465 | 162.2100 | 0.1622 | 10.731 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | 9.01 | Call | Bond Future | 1,333.3200 | 1.3333 | 1,404.7400 | 1.4047 | 5.357 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | | | Bond Future | 9.5808 | 92.2800 | 9.5438 | 92.5542 | (0.387) | 0.0000 | 0.0000 | 136 |
| 2016/04/14 | 2032 | 04/08/2016 | 8.99 | Call | Bond Future | 1,289.7500 | 1.2897 | 1,359.3200 | 1.3593 | 5.394 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | 9.00 | Call | Bond Future | 1,311.4100 | 1.3114 | 1,381.9100 | 1.3819 | 5.376 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | 8.99 | Put | Bond Future | 5,816.1100 | 5.8161 | 5,611.4300 | 5.6114 | (3.519) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | 9.01 | Put | Bond Future | 5,701.0500 | 5.7011 | 5,498.2200 | 5.4982 | (3.558) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 04/08/2016 | 9.00 | Put | Bond Future | 5,758.4000 | 5.7584 | 5,554.6500 | 5.5547 | (3.538) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | 2032 | 03/11/2016 | | | Bond Future | 9.6338 | 89.8785 | 9.5956 | 90.1580 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 2,146.1000 | 2.1461 | 2,053.2100 | 2.0532 | (4.328) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 2,103.1100 | 2.1031 | 2,011.5700 | 2.0116 | (4.353) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 2,124.3900 | 2.1244 | 2,032.1900 | 2.0322 | (4.340) | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 6,776.6200 | 6.7766 | 6,964.5700 | 6.9646 | 2.774 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 6,684.6200 | 6.6846 | 6,871.2200 | 6.8712 | 2.791 | 0 | 0 | 0 |
| 2016/04/14 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 6,730.4400 | 6.7304 | 6,917.7300 | 6.9177 | 2.783 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | | | Bond Future | 105.7637 | 105.7637 | 105.7740 | 105.7740 | 0.010 | 0.0000 | 0.0000 | 1,032 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.40 | Call | Bond Future | 3,363.6700 | 3.3637 | 3,373.9800 | 3.3740 | 0.307 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.41 | Call | Bond Future | 3,353.6700 | 3.3537 | 3,363.9800 | 3.3640 | 0.307 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.39 | Call | Bond Future | 3,373.6700 | 3.3737 | 3,383.9800 | 3.3840 | 0.306 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 05/05/2016 | 102.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | 104.99 | Call | Bond Future | 2,796.9300 | 2.7969 | 2,807.8300 | 2.8078 | 0.390 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | 105.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | | | Bond Future | 107.7869 | 107.7869 | 107.7978 | 107.7978 | 0.010 | 0.0000 | 0.0000 | 2,313 |
| 2016/04/14 | 2033 | 04/08/2016 | 104.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | 105.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | 105.00 | Call | Bond Future | 2,786.9300 | 2.7869 | 2,797.8300 | 2.7978 | 0.391 | 0 | 0 | 0 |
| 2016/04/14 | 2033 | 04/08/2016 | 105.01 | Call | Bond Future | 2,776.9300 | 2.7769 | 2,787.8300 | 2.7878 | 0.393 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 8.99 | Call | Bond Future | 70.7700 | 0.0708 | 77.8300 | 0.0778 | 9.976 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.00 | Put | Bond Future | 5,805.2000 | 5.8052 | 5,519.8300 | 5.5198 | (4.916) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.67 | Call | Bond Future | 1,385.0200 | 1.3850 | 1,506.9200 | 1.5069 | 8.801 | 0 | 0 | 500 |
| 2016/04/14 | 2037 | 05/05/2016 | | | Bond Future | 9.6697 | 91.9224 | 9.6339 | 92.2153 | (0.371) | 0.0000 | 0.0000 | 41,608 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.00 | Call | Bond Future | 75.0700 | 0.0751 | 82.6000 | 0.0826 | 10.031 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.67 | Put | Bond Future | 1,382.7400 | 1.3827 | 1,211.7400 | 1.2117 | (12.367) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.01 | Call | Bond Future | 79.7000 | 0.0797 | 87.7200 | 0.0877 | 10.063 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 8.99 | Put | Bond Future | 5,890.7800 | 5.8908 | 5,604.9400 | 5.6049 | (4.852) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 05/05/2016 | 9.01 | Put | Bond Future | 5,720.0800 | 5.7201 | 5,435.2000 | 5.4352 | (4.980) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | | | Bond Future | 9.7272 | 89.4144 | 9.6902 | 89.7132 | (0.380) | 0.0000 | 0.0000 | 221 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.24 | Put | Bond Future | 5,786.8500 | 5.7868 | 5,575.7100 | 5.5757 | (3.649) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.26 | Put | Bond Future | 5,668.0400 | 5.6680 | 5,459.0100 | 5.4590 | (3.688) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.24 | Call | Bond Future | 1,723.6800 | 1.7237 | 1,811.3000 | 1.8113 | 5.083 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.25 | Put | Bond Future | 5,727.2500 | 5.7273 | 5,517.1600 | 5.5172 | (3.668) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.25 | Call | Bond Future | 1,750.3800 | 1.7504 | 1,839.0500 | 1.8391 | 5.066 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 04/08/2016 | 9.26 | Call | Bond Future | 1,777.3400 | 1.7773 | 1,867.0700 | 1.8671 | 5.049 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 7,030.3600 | 7.0304 | 7,226.9700 | 7.2270 | 2.797 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 2,617.5500 | 2.6175 | 2,510.4700 | 2.5105 | (4.091) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | | | Bond Future | 9.7770 | 91.1175 | 9.7389 | 91.4220 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 7,078.5300 | 7.0785 | 7,275.8700 | 7.2759 | 2.788 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 7,127.0400 | 7.1270 | 7,325.1100 | 7.3251 | 2.779 | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 2,642.8700 | 2.6429 | 2,535.0600 | 2.5351 | (4.079) | 0 | 0 | 0 |
| 2016/04/14 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 2,592.6800 | 2.5927 | 2,486.3300 | 2.4863 | (4.102) | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 05/05/2016 | 131.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | 2038 | 05/05/2016 | | | Bond Future | 132.1420 | 132.1420 | 132.1550 | 132.1550 | 0.010 | 0.0000 | 0.0000 | 16,932 |
| 2016/04/14 | 2038 | 05/05/2016 | 131.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 05/05/2016 | 131.01 | Call | Bond Future | 1,132.0500 | 1.1320 | 1,145.0300 | 1.1450 | 1.147 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 05/05/2016 | 130.99 | Call | Bond Future | 1,152.0500 | 1.1520 | 1,165.0300 | 1.1650 | 1.127 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 05/05/2016 | 131.00 | Call | Bond Future | 1,142.0500 | 1.1420 | 1,155.0300 | 1.1550 | 1.137 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 05/05/2016 | 130.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | | | Bond Future | 133.2439 | 133.2439 | 133.2577 | 133.2577 | 0.010 | 0.0000 | 0.0000 | 1,180 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.31 | Call | Bond Future | 3,933.8500 | 3.9338 | 3,947.7500 | 3.9477 | 0.353 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.32 | Call | Bond Future | 3,923.8500 | 3.9238 | 3,937.7500 | 3.9377 | 0.354 | 0 | 0 | 0 |
| 2016/04/14 | 2038 | 04/08/2016 | 129.30 | Call | Bond Future | 3,943.8500 | 3.9438 | 3,957.7500 | 3.9577 | 0.352 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.50 | Call | Bond Future | 675.7300 | 0.6757 | 755.2200 | 0.7552 | 11.764 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | | | Bond Future | 9.7398 | 95.6457 | 9.6989 | 96.0017 | (0.420) | 0.0000 | 0.0000 | 1,812 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.51 | Call | Bond Future | 701.6400 | 0.7016 | 783.7900 | 0.7838 | 11.708 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.49 | Call | Bond Future | 650.4300 | 0.6504 | 727.3000 | 0.7273 | 11.818 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.50 | Put | Bond Future | 2,795.5600 | 2.7956 | 2,519.0700 | 2.5191 | (9.890) | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.49 | Put | Bond Future | 2,860.3700 | 2.8604 | 2,581.2600 | 2.5813 | (9.758) | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 05/05/2016 | 9.51 | Put | Bond Future | 2,731.5000 | 2.7315 | 2,457.6700 | 2.4577 | (10.025) | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | | | Bond Future | 9.7979 | 92.9581 | 9.7557 | 93.3212 | (0.431) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.49 | Put | Bond Future | 5,148.5000 | 5.1485 | 4,918.6200 | 4.9186 | (4.465) | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.50 | Call | Bond Future | 2,478.6900 | 2.4787 | 2,613.2200 | 2.6132 | 5.427 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.51 | Call | Bond Future | 2,512.9400 | 2.5129 | 2,648.8300 | 2.6488 | 5.408 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.49 | Call | Bond Future | 2,444.9100 | 2.4449 | 2,578.1000 | 2.5781 | 5.448 | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.51 | Put | Bond Future | 5,036.9800 | 5.0370 | 4,809.8000 | 4.8098 | (4.510) | 0 | 0 | 0 |
| 2016/04/14 | 2040 | 04/08/2016 | 9.50 | Put | Bond Future | 5,092.4400 | 5.0924 | 4,863.9000 | 4.8639 | (4.488) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | 8.99 | Put | Bond Future | 7,260.6000 | 7.2606 | 6,951.0600 | 6.9511 | (4.263) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | | | Bond Future | 9.7645 | 92.7278 | 9.7286 | 93.0414 | (0.367) | 0.0000 | 0.0000 | 20,427 |
| 2016/04/14 | 2044 | 05/05/2016 | 9.01 | Put | Bond Future | 7,068.1700 | 7.0682 | 6,759.2500 | 6.7592 | (4.371) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | 9.00 | Put | Bond Future | 7,164.1700 | 7.1642 | 6,854.9400 | 6.8549 | (4.316) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | 9.01 | Call | Bond Future | 51.0300 | 0.0510 | 55.7400 | 0.0557 | 9.230 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | 8.99 | Call | Bond Future | 44.9000 | 0.0449 | 48.9900 | 0.0490 | 9.109 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 05/05/2016 | 9.00 | Call | Bond Future | 47.8400 | 0.0478 | 52.2400 | 0.0522 | 9.197 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.50 | Call | Bond Future | 2,421.4100 | 2.4214 | 2,535.1800 | 2.5352 | 4.699 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | | | Bond Future | 9.8210 | 90.1099 | 9.7841 | 90.4298 | (0.376) | 0.0000 | 0.0000 | 100 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.51 | Call | Bond Future | 2,455.2500 | 2.4553 | 2,570.2000 | 2.5702 | 4.682 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.49 | Put | Bond Future | 5,323.4400 | 5.3234 | 5,116.1500 | 5.1162 | (3.894) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.51 | Put | Bond Future | 5,208.8300 | 5.2088 | 5,003.8900 | 5.0039 | (3.934) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.49 | Call | Bond Future | 2,387.8500 | 2.3878 | 2,500.4500 | 2.5004 | 4.716 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 04/08/2016 | 9.50 | Put | Bond Future | 5,265.9200 | 5.2659 | 5,059.8000 | 5.0598 | (3.914) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | | | Bond Future | 9.8701 | 91.8263 | 9.8321 | 92.1522 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 7,425.4400 | 7.4254 | 7,633.9900 | 7.6340 | 2.809 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 2,958.6400 | 2.9586 | 2,840.5400 | 2.8405 | (3.992) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 2,903.2300 | 2.9032 | 2,786.7100 | 2.7867 | (4.013) | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 2,930.9400 | 2.9309 | 2,813.6300 | 2.8136 | (4.002) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 7,475.8200 | 7.4758 | 7,685.1600 | 7.6852 | 2.800 | 0 | 0 | 0 |
| 2016/04/14 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 7,374.9300 | 7.3749 | 7,582.6900 | 7.5827 | 2.817 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | | | Bond Future | 131.6668 | 131.6668 | 132.8287 | 132.8287 | 0.882 | 0.0000 | 0.0000 | 12,687 |
| 2016/04/14 | 2046 | 05/05/2016 | 129.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | 130.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | 130.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | 130.01 | Call | Bond Future | 1,656.8500 | 1.6569 | 2,818.6900 | 2.8187 | 70.123 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | 129.99 | Call | Bond Future | 1,676.8500 | 1.6769 | 2,838.6900 | 2.8387 | 69.287 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 05/05/2016 | 130.00 | Call | Bond Future | 1,666.8500 | 1.6669 | 2,828.6900 | 2.8287 | 69.703 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | | | Bond Future | 134.1857 | 134.1857 | 135.3700 | 135.3700 | 0.883 | 0.0000 | 0.0000 | 3,590 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.00 | Call | Bond Future | 5,185.7100 | 5.1857 | 6,370.0300 | 6.3700 | 22.838 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.01 | Call | Bond Future | 5,175.7100 | 5.1757 | 6,360.0300 | 6.3600 | 22.882 | 0 | 0 | 0 |
| 2016/04/14 | 2046 | 04/08/2016 | 129.02 | Call | Bond Future | 5,165.7100 | 5.1657 | 6,350.0300 | 6.3500 | 22.927 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | 138.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | | | Bond Future | 142.6933 | 142.6933 | 143.0502 | 143.0502 | 0.250 | 0.0000 | 0.0000 | 14,861 |
| 2016/04/14 | 2050 | 05/05/2016 | 138.00 | Call | Bond Future | 4,693.2500 | 4.6932 | 5,050.1900 | 5.0502 | 7.605 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | 137.99 | Call | Bond Future | 4,703.2500 | 4.7032 | 5,060.1900 | 5.0602 | 7.589 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | 138.01 | Call | Bond Future | 4,683.2500 | 4.6832 | 5,040.1900 | 5.0402 | 7.622 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | 137.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 05/05/2016 | 138.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.14 | Call | Bond Future | 4,705.6500 | 4.7056 | 5,069.8800 | 5.0699 | 7.740 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | | | Bond Future | 143.8457 | 143.8457 | 144.2099 | 144.2099 | 0.253 | 0.0000 | 0.0000 | 5,775 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.12 | Call | Bond Future | 4,725.6500 | 4.7256 | 5,089.8800 | 5.0899 | 7.708 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.13 | Call | Bond Future | 4,715.6500 | 4.7156 | 5,079.8800 | 5.0799 | 7.724 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 2050 | 04/08/2016 | 139.13 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | AL37 | 05/05/2016 | | | Index Future | 477.4870 | 477.4870 | 477.6240 | 477.6240 | 0.029 | 0.0000 | 0.0000 | 13 |
| 2016/04/14 | AL37 | 04/08/2016 | | | Index Future | 486.4840 | 486.4840 | 486.6240 | 486.6240 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | AL7T | 05/05/2016 | | | Index Future | 551.5550 | 551.5550 | 552.6360 | 552.6360 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | AL7T | 04/08/2016 | | | Index Future | 561.9470 | 561.9470 | 563.0500 | 563.0500 | 0.196 | 0.0000 | 0.0000 | 9 |
| 2016/04/14 | ALBI | 05/05/2016 | | | Index Future | 500.7180 | 500.7180 | 501.7660 | 501.7660 | 0.209 | 0.0000 | 0.0000 | 507 |
| 2016/04/14 | ALBI | 04/08/2016 | | | Index Future | 510.1520 | 510.1520 | 511.2210 | 511.2210 | 0.210 | 0.0000 | 0.0000 | 133 |

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | ALBI | 03/11/2016 | | | Index Future | 519.9730 | 519.9730 | 521.0620 | 521.0620 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C210 | 31/03/2028 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 129.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | | | Bond Future | 127.7372 | 127.7372 | 127.7515 | 127.7515 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 129.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 128.99 | Put | Bond Future | 1,252.8500 | 1.2528 | 1,238.5000 | 1.2385 | (1.145) | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 129.01 | Put | Bond Future | 1,272.8500 | 1.2728 | 1,258.5000 | 1.2585 | (1.127) | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 129.00 | Put | Bond Future | 1,262.8500 | 1.2628 | 1,248.5000 | 1.2485 | (1.136) | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 05/05/2016 | 128.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | | | Bond Future | 130.1808 | 130.1808 | 130.1959 | 130.1959 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.86 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.86 | Call | Bond Future | 3,320.8000 | 3.3208 | 3,335.9300 | 3.3359 | 0.456 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.87 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.87 | Call | Bond Future | 3,310.8000 | 3.3108 | 3,325.9300 | 3.3259 | 0.457 | 0 | 0 | 0 |
| 2016/04/14 | EL28 | 04/08/2016 | 126.88 | Call | Bond Future | 3,300.8000 | 3.3008 | 3,315.9300 | 3.3159 | 0.458 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | 10.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | | | Bond Future | 10.5056 | 77.3544 | 10.4694 | 77.5880 | (0.344) | 0.0000 | 0.0000 | 8,776 |

| 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 |
|------------|------------------|------------|--------|------|--------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | ES33 | 05/05/2016 | 9.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | 10.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | 9.99 | Put | Bond Future | 3,436.4900 | 3.4365 | 3,202.9500 | 3.2030 | (6.796) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | 10.01 | Put | Bond Future | 3,298.8500 | 3.2988 | 3,065.3100 | 3.0653 | (7.079) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 05/05/2016 | 10.00 | Put | Bond Future | 3,367.6200 | 3.3676 | 3,134.0800 | 3.1341 | (6.935) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | | | Bond Future | 10.5889 | 78.8279 | 10.5515 | 79.0660 | (0.353) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.24 | Put | Bond Future | 2,267.6500 | 2.2676 | 2,029.5600 | 2.0296 | (10.499) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.26 | Put | Bond Future | 2,134.9000 | 2.1349 | 1,896.8100 | 1.8968 | (11.152) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.25 | Put | Bond Future | 2,201.2300 | 2.2012 | 1,963.1400 | 1.9631 | (10.816) | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.26 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 04/08/2016 | 10.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | | | Bond Future | 10.6711 | 76.5364 | 10.6325 | 76.7791 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 3,849.8900 | 3.8499 | 4,092.5100 | 4.0925 | 6.302 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 3,733.9800 | 3.7340 | 3,976.6000 | 3.9766 | 6.498 | 0 | 0 | 0 |
| 2016/04/14 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 3,791.9700 | 3.7920 | 4,034.5900 | 4.0346 | 6.398 | 0 | 0 | 0 |
| 2016/04/14 | ES42 | 05/05/2016 | | | Bond Future | 10.6907 | 81.2208 | 10.6545 | 81.4846 | (0.338) | 0.0000 | 0.0000 | 7,270 |
| 2016/04/14 | GOVI | 05/05/2016 | 518.01 | Put | GOVI | 186,540.0000 | 18.6540 | 176,740.0000 | 17.6740 | (5.254) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 05/05/2016 | | | GOVI | 499.3560 | 499.3560 | 500.3360 | 500.3360 | 0.196 | 0.0000 | 0.0000 | 475 |
| 2016/04/14 | GOVI | 05/05/2016 | 518.00 | Put | GOVI | 186,440.0000 | 18.6440 | 176,640.0000 | 17.6640 | (5.256) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 05/05/2016 | 518.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 05/05/2016 | 517.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 05/05/2016 | 518.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 05/05/2016 | 517.99 | Put | GOVI | 186,340.0000 | 18.6340 | 176,540.0000 | 17.6540 | (5.259) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | 520.99 | Put | GOVI | 122,250.0000 | 12.2250 | 112,260.0000 | 11.2260 | (8.172) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | | | GOVI | 508.7650 | 508.7650 | 509.7640 | 509.7640 | 0.196 | 0.0000 | 0.0000 | 26 |
| 2016/04/14 | GOVI | 04/08/2016 | 521.01 | Put | GOVI | 122,450.0000 | 12.2450 | 112,460.0000 | 11.2460 | (8.158) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | 521.00 | Put | GOVI | 122,350.0000 | 12.2350 | 112,360.0000 | 11.2360 | (8.165) | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | 521.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | 521.01 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 04/08/2016 | 520.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 424,490.0000 | 42.4490 | 434,670.0000 | 43.4670 | 2.398 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | | | GOVI | 518.5590 | 518.5590 | 519.5770 | 519.5770 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 424,390.0000 | 42.4390 | 434,570.0000 | 43.4570 | 2.399 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 424,290.0000 | 42.4290 | 434,470.0000 | 43.4470 | 2.399 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IGOV | 05/05/2016 | | | Index Future | 241.0990 | 241.0990 | 241.6290 | 241.6290 | 0.220 | 0.0000 | 0.0000 | 979 |
| 2016/04/14 | IGOV | 04/08/2016 | | | Index Future | 245.6620 | 245.6620 | 246.2020 | 246.2020 | 0.220 | 0.0000 | 0.0000 | 111 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | IGOV | 03/11/2016 | | | Index Future | 250.4100 | 250.4100 | 250.9600 | 250.9600 | 0.220 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | ILBI | 05/05/2016 | | | Index Future | 652.9180 | 652.9180 | 654.1860 | 654.1860 | 0.194 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | ILBI | 04/08/2016 | | | Index Future | 664.9350 | 664.9350 | 666.2250 | 666.2250 | 0.194 | 0.0000 | 0.0000 | 157 |
| 2016/04/14 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.1481 | 100.1481 | 100.1350 | 100.1350 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.1775 | 100.1775 | 100.1571 | 100.1571 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.9050 | 99.9050 | 99.8764 | 99.8764 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.5064 | 100.5064 | 100.4584 | 100.4584 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.9529 | 99.9529 | 99.8994 | 99.8994 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS02 | 15/06/2018 | | | Interest Rate Swap | 99.7910 | 99.7910 | 99.7343 | 99.7343 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS05 | 17/12/2020 | | | Interest Rate Swap | 100.4109 | 100.4109 | 100.3529 | 100.3529 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS05 | 16/03/2021 | | | Interest Rate Swap | 99.9012 | 99.9012 | 99.8393 | 99.8393 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS05 | 15/06/2021 | | | Interest Rate Swap | 99.3536 | 99.3536 | 99.2841 | 99.2841 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS10 | 17/12/2025 | | | Interest Rate Swap | 101.8217 | 101.8217 | 101.7131 | 101.7131 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS10 | 16/03/2026 | | | Interest Rate Swap | 99.0074 | 99.0074 | 98.9026 | 98.9026 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | IS10 | 15/06/2026 | | | Interest Rate Swap | 97.8441 | 97.8441 | 97.7388 | 97.7388 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 20/04/2016 | | | Jibar Tradeable Future | 7.2600 | 92.7400 | 7.2600 | 92.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 18/05/2016 | | | Jibar Tradeable Future | 7.2900 | 92.7100 | 7.2900 | 92.7100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 15/06/2016 | | | Jibar Tradeable Future | 7.3900 | 92.6100 | 7.3900 | 92.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 20/07/2016 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.4400 | 92.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 17/08/2016 | | | Jibar Tradeable Future | 7.5300 | 92.4700 | 7.5300 | 92.4700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.5900 | 92.4100 | 7.5900 | 92.4100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.8100 | 92.1900 | 7.8100 | 92.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.9300 | 92.0700 | 7.9300 | 92.0700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 8.0600 | 91.9400 | 8.0600 | 91.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 8.1700 | 91.8300 | 8.1700 | 91.8300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 8.2600 | 91.7400 | 8.2600 | 91.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 8.3500 | 91.6500 | 8.3500 | 91.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R023 | 05/05/2016 | | | Bond Future | 8.7992 | 96.2006 | 8.7936 | 96.2280 | (0.064) | 0.0000 | 0.0000 | 7,427 |
| 2016/04/14 | R023 | 05/05/2016 | 8.24 | Put | Bond Future | 2,831.1300 | 2.8311 | 2,800.0400 | 2.8000 | (1.098) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 05/05/2016 | 8.26 | Put | Bond Future | 2,737.5100 | 2.7375 | 2,706.1500 | 2.7062 | (1.146) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 05/05/2016 | 8.24 | Call | Bond Future | 56.2500 | 0.0563 | 52.5500 | 0.0525 | (6.578) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 05/05/2016 | 8.25 | Put | Bond Future | 2,784.2100 | 2.7842 | 2,752.9900 | 2.7530 | (1.121) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R023 | 05/05/2016 | 8.25 | Call | Bond Future | 59.8300 | 0.0598 | 56.0000 | 0.0560 | (6.401) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 05/05/2016 | 8.26 | Call | Bond Future | 63.6000 | 0.0636 | 59.6300 | 0.0596 | (6.242) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | 8.24 | Call | Bond Future | 662.8500 | 0.6628 | 663.9100 | 0.6639 | 0.160 | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | 8.25 | Put | Bond Future | 3,575.6700 | 3.5757 | 3,548.6400 | 3.5486 | (0.756) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | | | Bond Future | 8.8519 | 98.0329 | 8.8459 | 98.0611 | (0.067) | 0.0000 | 0.0000 | 253 |
| 2016/04/14 | R023 | 04/08/2016 | 8.25 | Call | Bond Future | 674.9500 | 0.6750 | 676.0700 | 0.6761 | 0.166 | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | 8.26 | Call | Bond Future | 687.7500 | 0.6878 | 688.9300 | 0.6889 | 0.172 | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | 8.24 | Put | Bond Future | 3,612.6900 | 3.6127 | 3,585.6000 | 3.5856 | (0.750) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 04/08/2016 | 8.26 | Put | Bond Future | 3,539.3800 | 3.5394 | 3,512.4100 | 3.5124 | (0.762) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 977.3400 | 0.9773 | 965.1800 | 0.9652 | (1.244) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | | | Bond Future | 8.9059 | 95.9686 | 8.8996 | 95.9972 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 954.8300 | 0.9548 | 942.8500 | 0.9428 | (1.255) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 4,665.5500 | 4.6656 | 4,681.9700 | 4.6820 | 0.352 | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 965.9200 | 0.9659 | 953.8400 | 0.9538 | (1.251) | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 4,697.7700 | 4.6978 | 4,714.2700 | 4.7143 | 0.351 | 0 | 0 | 0 |
| 2016/04/14 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 4,730.2900 | 4.7303 | 4,746.8900 | 4.7469 | 0.351 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | 10.37 | Call | Bond Future | 5,936.4100 | 5.9364 | 6,230.9000 | 6.2309 | 4.961 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | | | Bond Future | 9.6087 | 95.3738 | 9.5729 | 95.6683 | (0.373) | 0.0000 | 0.0000 | 5,151 |
| 2016/04/14 | R035 | 05/05/2016 | 10.35 | Call | Bond Future | 5,788.0600 | 5.7881 | 6,082.5500 | 6.0825 | 5.088 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | 10.36 | Call | Bond Future | 5,862.2900 | 5.8623 | 6,156.7800 | 6.1568 | 5.023 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 05/05/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | | | Bond Future | 9.6622 | 97.1904 | 9.6252 | 97.4908 | (0.383) | 0.0000 | 0.0000 | 155 |
| 2016/04/14 | R035 | 04/08/2016 | 10.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | 10.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | 10.35 | Call | Bond Future | 5,328.3400 | 5.3283 | 5,628.7400 | 5.6287 | 5.638 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | 10.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | 10.36 | Call | Bond Future | 5,402.2800 | 5.4023 | 5,702.6800 | 5.7027 | 5.561 | 0 | 0 | 0 |
| 2016/04/14 | R035 | 04/08/2016 | 10.37 | Call | Bond Future | 5,476.1300 | 5.4761 | 5,776.5300 | 5.7765 | 5.486 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 9.25 | Call | Bond Future | 2,270.6300 | 2.2706 | 2,419.1500 | 2.4191 | 6.541 | 0 | 0 | 180 |
| 2016/04/14 | R186 | 05/05/2016 | | | Bond Future | 8.9940 | 114.1875 | 8.9632 | 114.4103 | (0.343) | 9.4910 | 9.4910 | 60,630 |
| 2016/04/14 | R186 | 05/05/2016 | 8.34 | Call | Bond Future | 50.2900 | 0.0503 | 54.4300 | 0.0544 | 8.232 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 9.89 | Call | Bond Future | 6,226.8900 | 6.2269 | 6,444.4700 | 6.4445 | 3.494 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.35 | Call | Bond Future | 53.7000 | 0.0537 | 58.1500 | 0.0582 | 8.287 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.75 | Put | Bond Future | 2,236.9200 | 2.2369 | 2,054.7900 | 2.0548 | (8.142) | 0 | 0 | 1,900 |
| 2016/04/14 | R186 | 05/05/2016 | 9.25 | Put | Bond Future | 445.5200 | 0.4455 | 371.3100 | 0.3713 | (16.657) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.33 | Call | Bond Future | 47.0700 | 0.0471 | 50.9100 | 0.0509 | 8.158 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.85 | Put | Bond Future | 1,730.3700 | 1.7304 | 1,566.3800 | 1.5664 | (9.477) | 0 | 0 | 5,350 |
| 2016/04/14 | R186 | 05/05/2016 | 9.96 | Call | Bond Future | 6,685.8700 | 6.6859 | 6,905.1300 | 6.9051 | 3.279 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 9.86 | Call | Bond Future | 6,030.1200 | 6.0301 | 6,246.8000 | 6.2468 | 3.593 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 7.56 | Put | Bond Future | 11,038.6800 | 11.0387 | 10,815.9500 | 10.8160 | (2.018) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.35 | Put | Bond Future | 4,835.2600 | 4.8353 | 4,616.9800 | 4.6170 | (4.514) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.75 | Call | Bond Future | 457.5000 | 0.4575 | 498.1000 | 0.4981 | 8.874 | 0 | 0 | 180 |
| 2016/04/14 | R186 | 05/05/2016 | 8.34 | Put | Bond Future | 4,908.3000 | 4.9083 | 4,689.7100 | 4.6897 | (4.453) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 7.56 | Call | Bond Future | 0.0500 | 0.0001 | 0.0500 | 0.0001 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R186 | 05/05/2016 | 8.85 | Call | Bond Future | 684.8000 | 0.6848 | 743.5400 | 0.7435 | 8.578 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 8.33 | Put | Bond Future | 4,981.5900 | 4.9816 | 4,762.7000 | 4.7627 | (4.394) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 05/05/2016 | 9.89 | Put | Bond Future | 16.0300 | 0.0160 | 10.8800 | 0.0109 | (32.127) | 0 | 0 | 180 |
| 2016/04/14 | R186 | 05/05/2016 | 9.96 | Put | Bond Future | 10.2300 | 0.0102 | 6.7600 | 0.0068 | (33.920) | 0 | 0 | 5,000 |
| 2016/04/14 | R186 | 05/05/2016 | 9.86 | Put | Bond Future | 19.3300 | 0.0193 | 13.2800 | 0.0133 | (31.298) | 0 | 0 | 5,000 |
| 2016/04/14 | R186 | 04/08/2016 | 8.51 | Put | Bond Future | 5,079.3500 | 5.0794 | 4,909.9000 | 4.9099 | (3.336) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 10.00 | Put | Bond Future | 644.2000 | 0.6442 | 599.8000 | 0.5998 | (6.892) | 0 | 0 | 6,500 |
| 2016/04/14 | R186 | 04/08/2016 | | | Bond Future | 9.0461 | 111.0583 | 9.0140 | 111.2856 | (0.355) | 0.0000 | 0.0000 | 919 |
| 2016/04/14 | R186 | 04/08/2016 | 8.50 | Put | Bond Future | 5,132.6700 | 5.1327 | 4,962.4200 | 4.9624 | (3.317) | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 8.51 | Call | Bond Future | 1,199.6800 | 1.1997 | 1,257.4800 | 1.2575 | 4.818 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 8.49 | Call | Bond Future | 1,158.3400 | 1.1583 | 1,214.5500 | 1.2145 | 4.853 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 8.50 | Call | Bond Future | 1,178.8800 | 1.1789 | 1,235.8800 | 1.2359 | 4.835 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 10.00 | Call | Bond Future | 7,112.2500 | 7.1123 | 7,295.1000 | 7.2951 | 2.571 | 0 | 0 | 0 |
| 2016/04/14 | R186 | 04/08/2016 | 8.49 | Put | Bond Future | 5,186.3100 | 5.1863 | 5,015.2700 | 5.0153 | (3.298) | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | | | Bond Future | 297.2317 | 297.2317 | 297.0712 | 297.0712 | (0.054) | 0.0000 | 0.0000 | 1,931 |
| 2016/04/14 | R197 | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | 299.99 | Put | Bond Future | 2,758.2500 | 2.7582 | 2,918.7600 | 2.9188 | 5.819 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | 300.01 | Put | Bond Future | 2,778.2500 | 2.7782 | 2,938.7600 | 2.9388 | 5.777 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | 300.00 | Put | Bond Future | 2,768.2500 | 2.7682 | 2,928.7600 | 2.9288 | 5.798 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | | | Bond Future | 296.4214 | 296.4214 | 296.2587 | 296.2587 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.98 | Call | Bond Future | 2,441.4300 | 2.4414 | 2,278.7200 | 2.2787 | (6.665) | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.96 | Call | Bond Future | 2,461.4300 | 2.4614 | 2,298.7200 | 2.2987 | (6.610) | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.97 | Call | Bond Future | 2,451.4300 | 2.4514 | 2,288.7200 | 2.2887 | (6.637) | 0 | 0 | 0 |
| 2016/04/14 | R197 | 04/08/2016 | 293.96 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | 246.99 | Put | Bond Future | 3,619.7500 | 3.6198 | 2,559.1800 | 2.5592 | (29.300) | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | | | Bond Future | 244.6991 | 244.6991 | 246.3959 | 246.3959 | 0.693 | 0.0000 | 0.0000 | 39,554 |
| 2016/04/14 | R202 | 05/05/2016 | 247.01 | Put | Bond Future | 3,632.9400 | 3.6329 | 2,570.1300 | 2.5701 | (29.255) | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | 246.99 | Call | Bond Future | 1,328.8300 | 1.3288 | 1,965.0400 | 1.9650 | 47.877 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | 247.00 | Put | Bond Future | 3,626.3400 | 3.6263 | 2,564.6500 | 2.5646 | (29.277) | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | 247.00 | Call | Bond Future | 1,325.4200 | 1.3254 | 1,960.5100 | 1.9605 | 47.916 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 05/05/2016 | 247.01 | Call | Bond Future | 1,322.0200 | 1.3220 | 1,955.9900 | 1.9560 | 47.955 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | 243.25 | Call | Bond Future | 6,294.3900 | 6.2944 | 7,353.9700 | 7.3540 | 16.834 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | | | Bond Future | 245.9296 | 245.9296 | 247.6596 | 247.6596 | 0.703 | 0.0000 | 0.0000 | 299 |
| 2016/04/14 | R202 | 04/08/2016 | 243.26 | Call | Bond Future | 6,288.6200 | 6.2886 | 7,347.6400 | 7.3476 | 16.840 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | 243.24 | Put | Bond Future | 3,610.5400 | 3.6105 | 2,940.6700 | 2.9407 | (18.553) | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | 243.26 | Put | Bond Future | 3,618.9900 | 3.6190 | 2,948.0100 | 2.9480 | (18.541) | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | 243.24 | Call | Bond Future | 6,300.1700 | 6.3002 | 7,360.3000 | 7.3603 | 16.827 | 0 | 0 | 0 |
| 2016/04/14 | R202 | 04/08/2016 | 243.25 | Put | Bond Future | 3,614.7600 | 3.6148 | 2,944.3400 | 2.9443 | (18.547) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 05/05/2016 | 7.25 | Put | Bond Future | 824.5100 | 0.8245 | 797.6500 | 0.7977 | (3.258) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 05/05/2016 | | | Bond Future | 7.8983 | 101.6800 | 7.8770 | 101.7070 | (0.270) | 0.0000 | 0.0000 | 53,304 |
| 2016/04/14 | R203 | 05/05/2016 | 7.26 | Call | Bond Future | 2.4200 | 0.0024 | 2.5100 | 0.0025 | 3.719 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R203 | 05/05/2016 | 7.24 | Call | Bond Future | 2.0000 | 0.0020 | 2.0700 | 0.0021 | 3.500 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 05/05/2016 | 7.25 | Call | Bond Future | 2.1900 | 0.0022 | 2.2800 | 0.0023 | 4.110 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 05/05/2016 | 7.24 | Put | Bond Future | 837.0800 | 0.8371 | 810.2000 | 0.8102 | (3.211) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 05/05/2016 | 7.26 | Put | Bond Future | 811.9900 | 0.8120 | 785.1300 | 0.7851 | (3.308) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | 7.26 | Call | Bond Future | 62.7400 | 0.0627 | 66.5800 | 0.0666 | 6.120 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | | | Bond Future | 7.9481 | 103.6167 | 7.9213 | 103.6444 | (0.337) | 0.0000 | 0.0000 | 508 |
| 2016/04/14 | R203 | 04/08/2016 | 7.24 | Call | Bond Future | 59.4200 | 0.0594 | 63.0900 | 0.0631 | 6.176 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | 7.25 | Call | Bond Future | 61.0600 | 0.0611 | 64.8200 | 0.0648 | 6.158 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | 7.24 | Put | Bond Future | 796.8200 | 0.7968 | 772.7700 | 0.7728 | (3.018) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | 7.26 | Put | Bond Future | 779.2000 | 0.7792 | 755.3200 | 0.7553 | (3.065) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 04/08/2016 | 7.25 | Put | Bond Future | 787.9900 | 0.7880 | 764.0300 | 0.7640 | (3.041) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 804.2100 | 0.8042 | 825.8800 | 0.8259 | 2.695 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | | | Bond Future | 7.9968 | 101.4181 | 7.9620 | 101.4463 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 791.2400 | 0.7912 | 812.7600 | 0.8128 | 2.720 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 797.7100 | 0.7977 | 819.3100 | 0.8193 | 2.708 | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 111.5900 | 0.1116 | 104.9100 | 0.1049 | (5.986) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 108.5200 | 0.1085 | 101.9900 | 0.1020 | (6.017) | 0 | 0 | 0 |
| 2016/04/14 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 110.0400 | 0.1100 | 103.4400 | 0.1034 | (5.998) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | 7.75 | Call | Bond Future | 18.8700 | 0.0189 | 19.7100 | 0.0197 | 4.452 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | | | Bond Future | 8.2708 | 102.4425 | 8.2495 | 102.4914 | (0.257) | 0.0000 | 0.0000 | 33,312 |
| 2016/04/14 | R204 | 05/05/2016 | 7.76 | Call | Bond Future | 20.2800 | 0.0203 | 21.2000 | 0.0212 | 4.536 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | 7.74 | Put | Bond Future | 1,248.5100 | 1.2485 | 1,200.3800 | 1.2004 | (3.855) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | 7.76 | Put | Bond Future | 1,204.5400 | 1.2045 | 1,156.5600 | 1.1566 | (3.983) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | 7.74 | Call | Bond Future | 17.5200 | 0.0175 | 18.2900 | 0.0183 | 4.395 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 05/05/2016 | 7.75 | Put | Bond Future | 1,226.4900 | 1.2265 | 1,178.4300 | 1.1784 | (3.918) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | | | Bond Future | 8.3440 | 100.3524 | 8.3201 | 100.4025 | (0.286) | 0.0000 | 0.0000 | 712 |
| 2016/04/14 | R204 | 04/08/2016 | 7.74 | Put | Bond Future | 1,500.3900 | 1.5004 | 1,459.6900 | 1.4597 | (2.713) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | 7.76 | Put | Bond Future | 1,468.0000 | 1.4680 | 1,427.6400 | 1.4276 | (2.749) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | 7.74 | Call | Bond Future | 223.0600 | 0.2231 | 232.4400 | 0.2324 | 4.205 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | 7.75 | Put | Bond Future | 1,484.0700 | 1.4841 | 1,443.5400 | 1.4435 | (2.731) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | 7.75 | Call | Bond Future | 228.0500 | 0.2280 | 237.6000 | 0.2376 | 4.188 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 04/08/2016 | 7.76 | Call | Bond Future | 233.2900 | 0.2333 | 243.0100 | 0.2430 | 4.166 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | | | Bond Future | 8.4106 | 102.2638 | 8.3837 | 102.3147 | (0.320) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 315.6400 | 0.3156 | 301.8500 | 0.3018 | (4.369) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 307.2100 | 0.3072 | 293.7000 | 0.2937 | (4.398) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 311.2800 | 0.3113 | 297.6400 | 0.2976 | (4.382) | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 1,830.3600 | 1.8304 | 1,867.7100 | 1.8677 | 2.041 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 1,816.1300 | 1.8161 | 1,853.3300 | 1.8533 | 2.048 | 0 | 0 | 0 |
| 2016/04/14 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 1,844.8700 | 1.8449 | 1,882.3500 | 1.8824 | 2.032 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | 7.86 | Put | Bond Future | 1,830.1400 | 1.8301 | 1,796.1800 | 1.7962 | (1.856) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | | | Bond Future | 8.4494 | 98.5652 | 8.4385 | 98.5984 | (0.129) | 0.0000 | 0.0000 | 66,965 |
| 2016/04/14 | R207 | 05/05/2016 | 7.85 | Put | Bond Future | 1,859.9000 | 1.8599 | 1,825.9600 | 1.8260 | (1.825) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | 7.56 | Put | Bond Future | 2,751.0400 | 2.7510 | 2,717.6800 | 2.7177 | (1.213) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | 7.84 | Put | Bond Future | 1,889.7600 | 1.8898 | 1,855.8400 | 1.8558 | (1.795) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | 7.56 | Call | Bond Future | 1.5500 | 0.0016 | 1.3800 | 0.0014 | (10.968) | 0 | 0 | 43 |
| 2016/04/14 | R207 | 05/05/2016 | 7.85 | Call | Bond Future | 17.3500 | 0.0174 | 16.6000 | 0.0166 | (4.323) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R207 | 05/05/2016 | 7.86 | Call | Bond Future | 18.6800 | 0.0187 | 17.9100 | 0.0179 | (4.122) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 05/05/2016 | 7.84 | Call | Bond Future | 16.1000 | 0.0161 | 15.3700 | 0.0154 | (4.534) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | | | Bond Future | 8.5186 | 96.7981 | 8.5066 | 96.8322 | (0.140) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 7.99 | Put | Bond Future | 1,917.6800 | 1.9177 | 1,889.3200 | 1.8893 | (1.479) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 8.01 | Put | Bond Future | 1,875.6800 | 1.8757 | 1,847.5400 | 1.8475 | (1.500) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 8.00 | Put | Bond Future | 1,896.6200 | 1.8966 | 1,868.3700 | 1.8684 | (1.489) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 8.01 | Call | Bond Future | 410.4000 | 0.4104 | 416.3200 | 0.4163 | 1.442 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 7.99 | Call | Bond Future | 394.2200 | 0.3942 | 399.9200 | 0.3999 | 1.446 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 04/08/2016 | 8.00 | Call | Bond Future | 402.2500 | 0.4023 | 408.0600 | 0.4081 | 1.444 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 2,366.0400 | 2.3660 | 2,384.2300 | 2.3842 | 0.769 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | | | Bond Future | 8.6006 | 97.0119 | 8.5886 | 97.0420 | (0.140) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 1,842.8700 | 1.8429 | 1,858.4000 | 1.8584 | 0.843 | 0 | 0 | 62 |
| 2016/04/14 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 2,332.5500 | 2.3325 | 2,350.5800 | 2.3506 | 0.773 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 2,349.2700 | 2.3493 | 2,367.3800 | 2.3674 | 0.771 | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 1,075.3200 | 1.0753 | 1,060.7200 | 1.0607 | (1.358) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 803.4100 | 0.8034 | 791.3100 | 0.7913 | (1.506) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 788.0300 | 0.7880 | 776.0900 | 0.7761 | (1.515) | 0 | 0 | 0 |
| 2016/04/14 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 795.6900 | 0.7957 | 783.6700 | 0.7837 | (1.511) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | 7.99 | Call | Bond Future | 30.5300 | 0.0305 | 28.3200 | 0.0283 | (7.239) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | 8.00 | Put | Bond Future | 2,207.4600 | 2.2075 | 2,183.7800 | 2.1838 | (1.073) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | | | Bond Future | 8.5710 | 93.5732 | 8.5653 | 93.5946 | (0.066) | 0.0000 | 0.0000 | 46,398 |
| 2016/04/14 | R208 | 05/05/2016 | 8.00 | Call | Bond Future | 32.6600 | 0.0327 | 30.3500 | 0.0304 | (7.073) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | 8.01 | Call | Bond Future | 34.9100 | 0.0349 | 32.5100 | 0.0325 | (6.875) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | 7.99 | Put | Bond Future | 2,243.9600 | 2.2440 | 2,220.3800 | 2.2204 | (1.051) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 05/05/2016 | 8.01 | Put | Bond Future | 2,171.0900 | 2.1711 | 2,147.3200 | 2.1473 | (1.095) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | 8.01 | Put | Bond Future | 2,712.4900 | 2.7125 | 2,691.4700 | 2.6915 | (0.775) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | | | Bond Future | 8.6301 | 95.3555 | 8.6239 | 95.3775 | (0.071) | 0.0000 | 0.0000 | 243 |
| 2016/04/14 | R208 | 04/08/2016 | 8.00 | Put | Bond Future | 2,740.5700 | 2.7406 | 2,719.5100 | 2.7195 | (0.768) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | 7.99 | Call | Bond Future | 432.6000 | 0.4326 | 433.5100 | 0.4335 | 0.210 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | 8.00 | Call | Bond Future | 441.4100 | 0.4414 | 442.3600 | 0.4424 | 0.215 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | 8.01 | Call | Bond Future | 450.3600 | 0.4504 | 451.3500 | 0.4513 | 0.220 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 04/08/2016 | 7.99 | Put | Bond Future | 2,768.8000 | 2.7688 | 2,747.7000 | 2.7477 | (0.762) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 587.6900 | 0.5877 | 579.3900 | 0.5794 | (1.412) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | | | Bond Future | 8.6846 | 93.7688 | 8.6781 | 93.7912 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 595.1300 | 0.5951 | 586.7500 | 0.5867 | (1.408) | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 3,585.5800 | 3.5856 | 3,599.5100 | 3.5995 | 0.389 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 3,610.8800 | 3.6109 | 3,624.8700 | 3.6249 | 0.387 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 3,636.4400 | 3.6364 | 3,650.5100 | 3.6505 | 0.387 | 0 | 0 | 0 |
| 2016/04/14 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 602.8500 | 0.6028 | 594.4100 | 0.5944 | (1.400) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 05/05/2016 | | | Bond Future | 9.5477 | 71.5346 | 9.5119 | 71.7787 | (0.374) | 0.0000 | 0.0000 | 30,575 |
| 2016/04/14 | R209 | 05/05/2016 | 9.00 | Call | Bond Future | 112.8600 | 0.1129 | 125.1000 | 0.1251 | 10.845 | 0 | 0 | 6,700 |
| 2016/04/14 | R209 | 05/05/2016 | 8.25 | Put | Bond Future | 9,750.9100 | 9.7509 | 9,506.7900 | 9.5068 | (2.504) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 05/05/2016 | 8.99 | Put | Bond Future | 4,066.0300 | 4.0660 | 3,833.4700 | 3.8335 | (5.720) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 05/05/2016 | 9.01 | Put | Bond Future | 3,930.8600 | 3.9309 | 3,699.6900 | 3.6997 | (5.881) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 05/05/2016 | 9.00 | Put | Bond Future | 3,998.2500 | 3.9982 | 3,766.3600 | 3.7664 | (5.800) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 05/05/2016 | 9.01 | Call | Bond Future | 119.2900 | 0.1193 | 132.2500 | 0.1322 | 10.864 | 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 | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|-------|
| 2016/04/14 | R209 | 05/05/2016 | 8.25 | Call | Bond Future | | 0.3400 | 0.0003 | 0.3500 | 0.0004 | 2.941 | 0 | 0 | 6,700 |
| 2016/04/14 | R209 | 05/05/2016 | 8.99 | Call | Bond Future | | 106.7100 | 0.1067 | 118.2800 | 0.1183 | 10.842 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.70 | Put | Bond Future | | 2,375.0400 | 2.3750 | 2,255.1600 | 2.2552 | (5.047) | 0 | 0 | 250 |
| 2016/04/14 | R209 | 04/08/2016 | 9.26 | Call | Bond Future | | 1,720.0300 | 1.7200 | 1,805.8500 | 1.8059 | 4.989 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | | | Bond Future | | 9.5970 | 72.8971 | 9.5602 | 73.1460 | (0.383) | 0.0000 | 0.0000 | 190 |
| 2016/04/14 | R209 | 04/08/2016 | 9.40 | Put | Bond Future | | 3,449.0900 | 3.4491 | 3,299.5500 | 3.2995 | (4.336) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.60 | Put | Bond Future | | 2,701.2800 | 2.7013 | 2,571.5300 | 2.5715 | (4.803) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 10.60 | Call | Bond Future | | 6,940.9800 | 6.9410 | 7,142.7000 | 7.1427 | 2.906 | 0 | 0 | 5,760 |
| 2016/04/14 | R209 | 04/08/2016 | 9.24 | Call | Bond Future | | 1,669.4100 | 1.6694 | 1,753.3400 | 1.7533 | 5.028 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.70 | Call | Bond Future | | 3,064.6600 | 3.0647 | 3,193.6900 | 3.1937 | 4.210 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 10.29 | Call | Bond Future | | 5,483.5900 | 5.4836 | 5,664.7100 | 5.6647 | 3.303 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.25 | Call | Bond Future | | 1,694.6000 | 1.6946 | 1,779.4700 | 1.7795 | 5.008 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.40 | Call | Bond Future | | 2,100.2500 | 2.1003 | 2,199.6200 | 2.1996 | 4.731 | 0 | 0 | 250 |
| 2016/04/14 | R209 | 04/08/2016 | 10.60 | Put | Bond Future | | 641.8400 | 0.6418 | 594.6500 | 0.5947 | (7.352) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.24 | Put | Bond Future | | 4,142.6500 | 4.1426 | 3,977.6700 | 3.9777 | (3.982) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.60 | Call | Bond Future | | 2,721.3200 | 2.7213 | 2,840.4800 | 2.8405 | 4.379 | 0 | 0 | 5,760 |
| 2016/04/14 | R209 | 04/08/2016 | 9.26 | Put | Bond Future | | 4,051.2700 | 4.0513 | 3,888.1800 | 3.8882 | (4.026) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 9.25 | Put | Bond Future | | 4,096.7900 | 4.0968 | 3,932.7500 | 3.9327 | (4.004) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 04/08/2016 | 10.29 | Put | Bond Future | | 1,035.2000 | 1.0352 | 967.4100 | 0.9674 | (6.548) | 0 | 0 | 250 |
| 2016/04/14 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | | 5,961.1700 | 5.9612 | 6,129.4200 | 6.1294 | 2.822 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | | | Bond Future | | 9.6432 | 71.1348 | 9.6054 | 71.3884 | (0.392) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | | 5,879.5300 | 5.8795 | 6,046.5400 | 6.0465 | 2.841 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | | 5,920.4000 | 5.9204 | 6,088.0300 | 6.0880 | 2.831 | 0 | 0 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | | 2,054.6200 | 2.0546 | 1,967.9800 | 1.9680 | (4.217) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | | 2,034.1400 | 2.0341 | 1,948.1200 | 1.9481 | (4.229) | 0 | 0 | 0 |
| 2016/04/14 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | | 2,013.6600 | 2.0137 | 1,928.2600 | 1.9283 | (4.241) | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | | | Bond Future | | 182.5167 | 182.5167 | 182.5345 | 182.5345 | 0.010 | 0.0000 | 0.0000 | 1,441 |
| 2016/04/14 | R210 | 05/05/2016 | 184.99 | Put | Bond Future | | 2,473.3000 | 2.4733 | 2,455.5100 | 2.4555 | (0.719) | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | 185.00 | Put | Bond Future | | 2,483.3000 | 2.4833 | 2,465.5100 | 2.4655 | (0.716) | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | 185.01 | Put | Bond Future | | 2,493.3000 | 2.4933 | 2,475.5100 | 2.4755 | (0.714) | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | 184.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | 185.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 05/05/2016 | 185.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | | | Bond Future | | 186.0083 | 186.0083 | 186.0271 | 186.0271 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.50 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.52 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.51 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.50 | Call | Bond Future | | 4,508.3000 | 4.5083 | 4,527.0600 | 4.5271 | 0.416 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.52 | Call | Bond Future | | 4,488.3000 | 4.4883 | 4,507.0600 | 4.5071 | 0.418 | 0 | 0 | 0 |
| 2016/04/14 | R210 | 04/08/2016 | 181.51 | Call | Bond Future | | 4,498.3000 | 4.4983 | 4,517.0600 | 4.5171 | 0.417 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 05/05/2016 | 139.01 | Put | Bond Future | | 825.6800 | 0.8257 | 812.0200 | 0.8120 | (1.654) | 0 | 0 | 0 |
| 2016/04/14 | R211 | 05/05/2016 | | | Bond Future | | 138.1843 | 138.1843 | 138.1980 | 138.1980 | 0.010 | 0.0000 | 0.0000 | 62 |
| 2016/04/14 | R211 | 05/05/2016 | 139.00 | Put | Bond Future | | 815.6800 | 0.8157 | 802.0200 | 0.8020 | (1.675) | 0 | 0 | 0 |
| 2016/04/14 | R211 | 05/05/2016 | 139.01 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 05/05/2016 | 138.99 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 05/05/2016 | 139.00 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R211 | 05/05/2016 | 138.99 | Put | Bond Future | 805.6800 | 0.8057 | 792.0200 | 0.7920 | (1.695) | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | | | Bond Future | 139.0682 | 139.0682 | 139.0825 | 139.0825 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.09 | Call | Bond Future | 1,978.2300 | 1.9782 | 1,992.4900 | 1.9925 | 0.721 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.07 | Call | Bond Future | 1,998.2300 | 1.9982 | 2,012.4900 | 2.0125 | 0.714 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.08 | Call | Bond Future | 1,988.2300 | 1.9882 | 2,002.4900 | 2.0025 | 0.717 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R211 | 04/08/2016 | 137.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | | | Bond Future | 144.0621 | 144.0621 | 144.0758 | 144.0758 | 0.010 | 0.0000 | 0.0000 | 3,488 |
| 2016/04/14 | R212 | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | 144.99 | Put | Bond Future | 927.8900 | 0.9279 | 914.1500 | 0.9142 | (1.481) | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | 145.01 | Put | Bond Future | 947.8900 | 0.9479 | 934.1500 | 0.9342 | (1.450) | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 05/05/2016 | 145.00 | Put | Bond Future | 937.8900 | 0.9379 | 924.1500 | 0.9242 | (1.465) | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.43 | Call | Bond Future | 2,456.7000 | 2.4567 | 2,471.0200 | 2.4710 | 0.583 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | | | Bond Future | 144.8867 | 144.8867 | 144.9010 | 144.9010 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.44 | Call | Bond Future | 2,446.7000 | 2.4467 | 2,461.0200 | 2.4610 | 0.585 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/04/14 | R212 | 04/08/2016 | 142.42 | Call | Bond Future | 2,466.7000 | 2.4667 | 2,481.0200 | 2.4810 | 0.581 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | 8.74 | Put | Bond Future | 4,853.4600 | 4.8535 | 4,647.5200 | 4.6475 | (4.243) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | 8.76 | Put | Bond Future | 4,712.6000 | 4.7126 | 4,507.2200 | 4.5072 | (4.358) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | | | Bond Future | 9.4179 | 82.2420 | 9.3872 | 82.4516 | (0.327) | 0.0000 | 0.0000 | 47,701 |
| 2016/04/14 | R213 | 05/05/2016 | 8.75 | Put | Bond Future | 4,782.8500 | 4.7829 | 4,577.1900 | 4.5772 | (4.300) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | 8.74 | Call | Bond Future | 49.1100 | 0.0491 | 52.7400 | 0.0527 | 7.392 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | 8.75 | Call | Bond Future | 52.2500 | 0.0522 | 56.1600 | 0.0562 | 7.483 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 05/05/2016 | 8.76 | Call | Bond Future | 55.6600 | 0.0557 | 59.8500 | 0.0599 | 7.528 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | | | Bond Future | 9.4680 | 83.8085 | 9.4362 | 84.0222 | (0.335) | 0.0000 | 0.0000 | 562 |
| 2016/04/14 | R213 | 04/08/2016 | 8.99 | Put | Bond Future | 4,664.2200 | 4.6642 | 4,510.7700 | 4.5108 | (3.290) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | 9.01 | Put | Bond Future | 4,566.4400 | 4.5664 | 4,414.5200 | 4.4145 | (3.327) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | 9.00 | Put | Bond Future | 4,615.1700 | 4.6152 | 4,462.4800 | 4.4625 | (3.308) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | 9.01 | Call | Bond Future | 1,403.8000 | 1.4038 | 1,465.6000 | 1.4656 | 4.402 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | 8.99 | Call | Bond Future | 1,359.5200 | 1.3595 | 1,419.7900 | 1.4198 | 4.433 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 04/08/2016 | 9.00 | Call | Bond Future | 1,381.5400 | 1.3815 | 1,442.5700 | 1.4426 | 4.418 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | | | Bond Future | 9.5179 | 81.8537 | 9.4851 | 82.0715 | (0.344) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 1,898.0300 | 1.8980 | 1,825.5100 | 1.8255 | (3.821) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 1,859.3200 | 1.8593 | 1,787.8600 | 1.7879 | (3.843) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 6,131.3400 | 6.1313 | 6,276.6100 | 6.2766 | 2.369 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 1,878.5900 | 1.8786 | 1,806.6000 | 1.8066 | (3.832) | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 6,173.3900 | 6.1734 | 6,319.1900 | 6.3192 | 2.362 | 0 | 0 | 0 |
| 2016/04/14 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 6,215.5300 | 6.2155 | 6,361.8600 | 6.3619 | 2.354 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.01 | Call | Bond Future | 60.4800 | 0.0605 | 66.7700 | 0.0668 | 10.400 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.30 | Put | Bond Future | 2,988.6900 | 2.9887 | 2,767.5000 | 2.7675 | (7.401) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R214 | 05/05/2016 | | | Bond Future | 9.6724 | 71.5980 | 9.6366 | 71.8499 | (0.369) | 0.0000 | 0.0000 | 32,450 |
| 2016/04/14 | R214 | 05/05/2016 | 8.99 | Call | Bond Future | 53.4100 | 0.0534 | 58.9100 | 0.0589 | 10.298 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.00 | Call | Bond Future | 56.8100 | 0.0568 | 62.6900 | 0.0627 | 10.350 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 8.99 | Put | Bond Future | 5,132.6000 | 5.1326 | 4,886.2600 | 4.8863 | (4.800) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.01 | Put | Bond Future | 4,982.3700 | 4.9824 | 4,736.8200 | 4.7368 | (4.928) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.30 | Call | Bond Future | 289.0400 | 0.2890 | 319.6900 | 0.3197 | 10.604 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 05/05/2016 | 9.00 | Put | Bond Future | 5,057.2800 | 5.0573 | 4,811.3200 | 4.8113 | (4.863) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 9.25 | Put | Bond Future | 4,885.7700 | 4.8858 | 4,705.0700 | 4.7051 | (3.698) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 11.30 | Call | Bond Future | 9,975.4100 | 9.9754 | 10,209.0700 | 10.2091 | 2.342 | 0 | 0 | 5,800 |
| 2016/04/14 | R214 | 04/08/2016 | 9.24 | Call | Bond Future | 1,453.1400 | 1.4531 | 1,528.4000 | 1.5284 | 5.179 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | | | Bond Future | 9.7207 | 72.9617 | 9.6839 | 73.2186 | (0.378) | 0.0000 | 0.0000 | 210 |
| 2016/04/14 | R214 | 04/08/2016 | 9.30 | Call | Bond Future | 1,596.0700 | 1.5961 | 1,676.9600 | 1.6770 | 5.068 | 0 | 0 | 1,300 |
| 2016/04/14 | R214 | 04/08/2016 | 8.55 | Put | Bond Future | 9,403.2000 | 9.4032 | 9,171.8500 | 9.1718 | (2.460) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 9.25 | Call | Bond Future | 1,476.3900 | 1.4764 | 1,552.5800 | 1.5526 | 5.161 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 11.30 | Put | Bond Future | 264.4300 | 0.2644 | 241.2000 | 0.2412 | (8.785) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 10.30 | Put | Bond Future | 1,304.3200 | 1.3043 | 1,224.2800 | 1.2243 | (6.137) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 9.26 | Call | Bond Future | 1,499.8800 | 1.4999 | 1,577.0100 | 1.5770 | 5.142 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 9.30 | Put | Bond Future | 4,630.5000 | 4.6305 | 4,454.5000 | 4.4545 | (3.801) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 8.55 | Call | Bond Future | 399.0500 | 0.3991 | 424.5900 | 0.4246 | 6.400 | 0 | 0 | 1,300 |
| 2016/04/14 | R214 | 04/08/2016 | 9.24 | Put | Bond Future | 4,937.8900 | 4.9379 | 4,756.2600 | 4.7563 | (3.678) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 04/08/2016 | 10.30 | Call | Bond Future | 5,154.4700 | 5.1545 | 5,331.3200 | 5.3313 | 3.431 | 0 | 0 | 5,800 |
| 2016/04/14 | R214 | 04/08/2016 | 9.26 | Put | Bond Future | 4,834.0200 | 4.8340 | 4,654.2600 | 4.6543 | (3.719) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 2,212.0200 | 2.2120 | 2,121.0200 | 2.1210 | (4.114) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | | | Bond Future | 9.7685 | 71.0540 | 9.7308 | 71.3157 | (0.387) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 2,233.7200 | 2.2337 | 2,142.0800 | 2.1421 | (4.103) | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 6,044.3600 | 6.0444 | 6,215.0900 | 6.2151 | 2.825 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 5,962.0000 | 5.9620 | 6,131.4500 | 6.1314 | 2.842 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 6,003.1400 | 6.0031 | 6,173.2300 | 6.1732 | 2.833 | 0 | 0 | 0 |
| 2016/04/14 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 2,255.6100 | 2.2556 | 2,163.3300 | 2.1633 | (4.091) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | | | Bond Future | 9.7530 | 91.8914 | 9.7172 | 92.2111 | (0.367) | 0.0000 | 0.0000 | 62,509 |
| 2016/04/14 | R248 | 05/05/2016 | 8.99 | Put | Bond Future | 7,330.6600 | 7.3307 | 7,015.4100 | 7.0154 | (4.300) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | 9.01 | Put | Bond Future | 7,133.3400 | 7.1333 | 6,818.7700 | 6.8188 | (4.410) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | 8.99 | Call | Bond Future | 48.9700 | 0.0490 | 53.4300 | 0.0534 | 9.108 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | 9.00 | Put | Bond Future | 7,231.7700 | 7.2318 | 6,916.8500 | 6.9168 | (4.355) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | 9.00 | Call | Bond Future | 52.1700 | 0.0522 | 56.9600 | 0.0570 | 9.182 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 05/05/2016 | 9.01 | Call | Bond Future | 55.6400 | 0.0556 | 60.7800 | 0.0608 | 9.238 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | | | Bond Future | 9.8040 | 93.6417 | 9.7671 | 93.9677 | (0.376) | 0.0000 | 0.0000 | 1,241 |
| 2016/04/14 | R248 | 04/08/2016 | 9.25 | Call | Bond Future | 1,743.7200 | 1.7437 | 1,832.3300 | 1.8323 | 5.082 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | 9.24 | Put | Bond Future | 6,946.2700 | 6.9463 | 6,707.7700 | 6.7078 | (3.433) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | 9.26 | Put | Bond Future | 6,807.3400 | 6.8073 | 6,571.0600 | 6.5711 | (3.471) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | 9.25 | Put | Bond Future | 6,876.5700 | 6.8766 | 6,639.1800 | 6.6392 | (3.452) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | 9.26 | Call | Bond Future | 1,771.7200 | 1.7717 | 1,861.4400 | 1.8614 | 5.064 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 04/08/2016 | 9.24 | Call | Bond Future | 1,716.0100 | 1.7160 | 1,803.5100 | 1.8035 | 5.099 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 7,448.2400 | 7.4482 | 7,659.0400 | 7.6590 | 2.830 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | | | Bond Future | 9.8545 | 90.9865 | 9.8166 | 91.3186 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 7,499.3200 | 7.4993 | 7,710.9200 | 7.7109 | 2.822 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 3,090.0600 | 3.0901 | 2,967.9300 | 2.9679 | (3.952) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/14 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 3,032.3000 | 3.0323 | 2,911.7800 | 2.9118 | (3.975) | 0 | 0 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 7,397.5100 | 7.3975 | 7,607.5000 | 7.6075 | 2.839 | 0 | 0 | 0 |
| 2016/04/14 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 3,060.9300 | 3.0609 | 2,939.6100 | 2.9396 | (3.964) | 0 | 0 | 0 |

Total **735792**