



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2015 TO 29/07/2015

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/07/29 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2025             | 06/08/2015 | 120.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 06/08/2015 |        |      | Bond Future        | 122.7570                    | 122.7570                    | 123.1364              | 123.1364              | 0.309             | 0.0000       | 0.0000      | 38            |
| 2015/07/29 | 2025             | 06/08/2015 | 121.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 06/08/2015 | 120.99 | Call | Bond Future        | 1,766.9800                  | 1.7670                      | 2,146.4200            | 2.1464                | 21.474            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 06/08/2015 | 121.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 06/08/2015 | 121.00 | Call | Bond Future        | 1,756.9800                  | 1.7570                      | 2,136.4200            | 2.1364                | 21.596            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 06/08/2015 | 121.01 | Call | Bond Future        | 1,746.9800                  | 1.7470                      | 2,126.4200            | 2.1264                | 21.720            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 123.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 |        |      | Bond Future        | 124.7469                    | 124.7469                    | 125.1309              | 125.1309              | 0.308             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 123.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 123.01 | Call | Bond Future        | 1,736.8600                  | 1.7369                      | 2,120.9300            | 2.1209                | 22.113            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 122.99 | Call | Bond Future        | 1,756.8600                  | 1.7569                      | 2,140.9300            | 2.1409                | 21.861            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 123.00 | Call | Bond Future        | 1,746.8600                  | 1.7469                      | 2,130.9300            | 2.1309                | 21.986            | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 05/11/2015 | 122.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 126.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 |        |      | Bond Future        | 126.8700                    | 126.8700                    | 127.2576              | 127.2576              | 0.305             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 126.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 126.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 1,247.5800            | 1.2476                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 125.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 1,267.5800            | 1.2676                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 126.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 1,257.5800            | 1.2576                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2025             | 04/02/2016 | 125.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 | 7.74   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 | 7.76   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 |        |      | Bond Future        | 8.5882                      | 95.4357                     | 8.5812                | 95.4917               | (0.082)           | 0.0000       | 0.0000      | 6,511         |
| 2015/07/29 | 2030             | 06/08/2015 | 7.75   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 | 7.74   | Put  | Bond Future        | 7,060.0700                  | 7.0601                      | 7,004.0900            | 7.0041                | (0.793)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 | 7.76   | Put  | Bond Future        | 6,885.3300                  | 6.8853                      | 6,829.3500            | 6.8293                | (0.813)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 06/08/2015 | 7.75   | Put  | Bond Future        | 6,972.6500                  | 6.9726                      | 6,916.6700            | 6.9167                | (0.803)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 | 8.50   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 |        |      | Bond Future        | 8.6449                      | 96.9748                     | 8.6378                | 97.0305               | (0.083)           | 0.0000       | 0.0000      | 770           |
| 2015/07/29 | 2030             | 05/11/2015 | 8.51   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 | 8.49   | Put  | Bond Future        | 1,219.4000                  | 1.2194                      | 1,163.6900            | 1.1637                | (4.569)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 | 8.51   | Put  | Bond Future        | 1,060.7700                  | 1.0608                      | 1,005.0600            | 1.0051                | (5.252)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 | 8.49   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 05/11/2015 | 8.50   | Put  | Bond Future        | 1,140.0400                  | 1.1400                      | 1,084.3300            | 1.0843                | (4.887)           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 04/02/2016 | 8.75   | Call | Bond Future        | 0.0000                      | 0.0000                      | 483.0700              | 0.4831                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 04/02/2016 |        |      | Bond Future        | 8.6900                      | 8.6900                      | 8.6870                | 94.6953               | (0.035)           | 0.0000       | 0.0000      | 400           |
| 2015/07/29 | 2030             | 04/02/2016 | 8.76   | Call | Bond Future        | 0.0000                      | 0.0000                      | 559.4100              | 0.5594                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 04/02/2016 | 8.74   | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | 2030             | 04/02/2016 | 8.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 04/02/2016 | 8.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 406.6300              | 0.4066                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2030             | 04/02/2016 | 8.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 | 8.50   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 |        |      | Bond Future | 8.6684                      | 99.3528                     | 8.6613                | 99.4133               | (0.082)           | 0.0000       | 0.0000      | 1,579         |
| 2015/07/29 | 2032             | 06/08/2015 | 8.51   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 | 8.49   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 | 8.50   | Put  | Bond Future | 1,446.0900                  | 1.4461                      | 1,385.6000            | 1.3856                | (4.183)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 | 8.49   | Put  | Bond Future | 1,532.9300                  | 1.5329                      | 1,472.4400            | 1.4724                | (3.946)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 06/08/2015 | 8.51   | Put  | Bond Future | 1,359.3600                  | 1.3594                      | 1,298.8700            | 1.2989                | (4.450)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 |        |      | Bond Future | 8.7260                      | 96.7999                     | 8.7188                | 96.8602               | (0.083)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 8.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 7.99   | Put  | Bond Future | 6,463.1600                  | 6.4632                      | 6,402.8300            | 6.4028                | (0.933)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 8.01   | Put  | Bond Future | 6,279.3200                  | 6.2793                      | 6,218.9900            | 6.2190                | (0.961)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 8.00   | Put  | Bond Future | 6,371.1800                  | 6.3712                      | 6,310.8500            | 6.3109                | (0.947)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 8.01   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/11/2015 | 7.99   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 |        |      | Bond Future | 8.7752                      | 98.4693                     | 8.7679                | 98.5296               | (0.083)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.69   | Put  | Bond Future | 708.0700                    | 0.7081                      | 647.7600              | 0.6478                | (8.518)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.71   | Put  | Bond Future | 541.1300                    | 0.5411                      | 480.8200              | 0.4808                | (11.145)          | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.70   | Put  | Bond Future | 624.5500                    | 0.6245                      | 564.2400              | 0.5642                | (9.657)           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.71   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.69   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 04/02/2016 | 8.70   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 |        |      | Bond Future | 8.8200                      | 8.8200                      | 8.8103                | 96.1427               | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,612.4900            | 1.6125                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,452.7900            | 1.4528                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2032             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,532.6900            | 1.5327                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 |        |      | Bond Future | 8.8028                      | 97.3731                     | 8.7958                | 97.4383               | (0.079)           | 0.0000       | 0.0000      | 39,035        |
| 2015/07/29 | 2037             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 | 8.74   | Put  | Bond Future | 590.2100                    | 0.5902                      | 525.0700              | 0.5251                | (11.037)          | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 | 8.76   | Put  | Bond Future | 401.6100                    | 0.4016                      | 336.4700              | 0.3365                | (16.220)          | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 | 8.75   | Put  | Bond Future | 495.8400                    | 0.4958                      | 430.7000              | 0.4307                | (13.137)          | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 | 7.99   | Put  | Bond Future | 8,564.5300                  | 8.5645                      | 8,499.4900            | 8.4995                | (0.759)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 | 8.01   | Put  | Bond Future | 8,353.9400                  | 8.3539                      | 8,288.9000            | 8.2889                | (0.779)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 |        |      | Bond Future | 8.8570                      | 98.9435                     | 8.8499                | 99.0085               | (0.079)           | 0.0000       | 0.0000      | 3,601         |
| 2015/07/29 | 2037             | 05/11/2015 | 8.00   | Put  | Bond Future | 8,459.1500                  | 8.4591                      | 8,394.1100            | 8.3941                | (0.769)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 | 7.99   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 | 8.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/11/2015 | 8.01   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 04/02/2016 | 8.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | 2037             | 04/02/2016 | 8.75   | Put  | Bond Future | 1,430.9900            | 1.4310              | 1,365.8500      | 1.3659        | (4.552)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 04/02/2016 |        |      | Bond Future | 8.9047                | 96.3918             | 8.8976          | 96.4569       | (0.080)           | 0.0000       | 0.0000      | 370           |
| 2015/07/29 | 2037             | 04/02/2016 | 8.75   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 04/02/2016 | 8.76   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 04/02/2016 | 8.74   | Put  | Bond Future | 1,524.6100            | 1.5246              | 1,459.4700      | 1.4595        | (4.273)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 04/02/2016 | 8.76   | Put  | Bond Future | 1,337.5000            | 1.3375              | 1,272.3600      | 1.2724        | (4.870)           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                | 0.0000              | 448.5000        | 0.4485        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 |        |      | Bond Future | 8.9700                | 8.9700              | 8.9403          | 98.1909       | (0.331)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                | 0.0000              | 538.3800        | 0.5384        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                | 0.0000              | 628.1300        | 0.6281        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2037             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 | 128.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 |        |      | Bond Future | 126.5151              | 126.5151            | 126.4133        | 126.4133      | (0.080)           | 0.0000       | 0.0000      | 4,218         |
| 2015/07/29 | 2038             | 06/08/2015 | 127.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 | 128.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 | 127.99 | Put  | Bond Future | 1,474.8600            | 1.4749              | 1,576.6700      | 1.5767        | 6.903             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 | 128.01 | Put  | Bond Future | 1,494.8600            | 1.4949              | 1,596.6700      | 1.5967        | 6.811             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 06/08/2015 | 128.00 | Put  | Bond Future | 1,484.8600            | 1.4849              | 1,586.6700      | 1.5867        | 6.857             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 |        |      | Bond Future | 128.5657              | 128.5657            | 128.4610        | 128.4610      | (0.081)           | 0.0000       | 0.0000      | 745           |
| 2015/07/29 | 2038             | 05/11/2015 | 134.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 | 133.99 | Put  | Bond Future | 5,424.2800            | 5.4243              | 5,529.0200      | 5.5290        | 1.931             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 | 134.01 | Put  | Bond Future | 5,444.2800            | 5.4443              | 5,549.0200      | 5.5490        | 1.924             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 | 134.00 | Put  | Bond Future | 5,434.2800            | 5.4343              | 5,539.0200      | 5.5390        | 1.927             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 | 134.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 05/11/2015 | 133.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 |        |      | Bond Future | 130.7500              | 130.7500            | 130.6403        | 130.6403      | (0.084)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 130.99 | Put  | Bond Future | 0.0000                | 0.0000              | 349.6500        | 0.3497        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 131.01 | Put  | Bond Future | 0.0000                | 0.0000              | 369.6500        | 0.3697        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 131.00 | Put  | Bond Future | 0.0000                | 0.0000              | 359.6500        | 0.3597        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2038             | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 |        |      | Bond Future | 8.8374                | 99.3755             | 8.8305          | 99.4459       | (0.078)           | 0.0000       | 0.0000      | 13,051        |
| 2015/07/29 | 2044             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 | 8.74   | Put  | Bond Future | 1,008.5800            | 1.0086              | 938.1700        | 0.9382        | (6.981)           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 | 8.76   | Put  | Bond Future | 799.9600              | 0.8000              | 729.5500        | 0.7295        | (8.802)           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 06/08/2015 | 8.75   | Put  | Bond Future | 904.1800              | 0.9042              | 833.7700        | 0.8338        | (7.787)           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/11/2015 |        |      | Bond Future | 8.8884                | 100.9781            | 8.8815          | 101.0485      | (0.078)           | 0.0000       | 0.0000      | 270           |
| 2015/07/29 | 2044             | 05/11/2015 | 8.24   | Put  | Bond Future | 6,980.8800            | 6.9809              | 6,910.5100      | 6.9105        | (1.008)           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/11/2015 | 8.26   | Put  | Bond Future | 6,753.3200            | 6.7533              | 6,682.9500      | 6.6829        | (1.042)           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/11/2015 | 8.24   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/11/2015 | 8.25   | Put  | Bond Future | 6,866.9900            | 6.8670              | 6,796.6200      | 6.7966        | (1.025)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | 2044             | 05/11/2015 | 8.25   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/11/2015 | 8.26   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 |        |      | Bond Future | 8.9335                | 98.3364             | 8.9265          | 98.4068       | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 9.01   | Call | Bond Future | 765.0000              | 0.7650              | 835.4700        | 0.8355        | 9.212             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 8.99   | Call | Bond Future | 566.0800              | 0.5661              | 636.5500        | 0.6366        | 12.449            | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 04/02/2016 | 9.00   | Call | Bond Future | 665.6300              | 0.6656              | 736.1000        | 0.7361        | 10.587            | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 |        |      | Bond Future | 8.9800                | 8.9800              | 8.9667          | 100.1759      | (0.148)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                | 0.0000              | 430.9600        | 0.4310        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                | 0.0000              | 232.4000        | 0.2324        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2044             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                | 0.0000              | 331.7700        | 0.3318        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 | 129.01 | Put  | Bond Future | 4,354.0400            | 4.3540              | 4,070.1800      | 4.0702        | (6.519)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 |        |      | Bond Future | 124.6560              | 124.6560            | 124.9398        | 124.9398      | 0.228             | 0.0000       | 0.0000      | 5,722         |
| 2015/07/29 | 2046             | 06/08/2015 | 129.00 | Put  | Bond Future | 4,344.0400            | 4.3440              | 4,060.1800      | 4.0602        | (6.534)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 | 129.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 | 128.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 | 129.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 06/08/2015 | 128.99 | Put  | Bond Future | 4,334.0400            | 4.3340              | 4,050.1800      | 4.0502        | (6.550)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 132.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 |        |      | Bond Future | 125.2702              | 125.2702            | 125.5571        | 125.5571      | 0.229             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 133.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 133.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 132.99 | Put  | Bond Future | 7,719.7500            | 7.7198              | 7,432.9300      | 7.4329        | (3.715)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 133.01 | Put  | Bond Future | 7,739.7500            | 7.7398              | 7,452.9300      | 7.4529        | (3.706)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 05/11/2015 | 133.00 | Put  | Bond Future | 7,729.7500            | 7.7298              | 7,442.9300      | 7.4429        | (3.711)           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 127.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 |        |      | Bond Future | 127.4400              | 127.4400            | 127.7304        | 127.7304      | 0.228             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 128.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 128.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 127.99 | Put  | Bond Future | 0.0000                | 0.0000              | 259.5700        | 0.2596        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 128.01 | Put  | Bond Future | 0.0000                | 0.0000              | 279.5700        | 0.2796        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2046             | 04/02/2016 | 128.00 | Put  | Bond Future | 0.0000                | 0.0000              | 269.5700        | 0.2696        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 |        |      | Bond Future | 134.7575              | 134.7575            | 135.0972        | 135.0972      | 0.252             | 0.0000       | 0.0000      | 3,821         |
| 2015/07/29 | 2050             | 06/08/2015 | 136.99 | Put  | Bond Future | 2,232.4800            | 2.2325              | 1,892.7900      | 1.8928        | (15.216)          | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 | 137.01 | Put  | Bond Future | 2,252.4800            | 2.2525              | 1,912.7900      | 1.9128        | (15.081)          | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 | 137.00 | Put  | Bond Future | 2,242.4800            | 2.2425              | 1,902.7900      | 1.9028        | (15.148)          | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 | 137.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 | 136.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 06/08/2015 | 137.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 05/11/2015 |        |      | Bond Future | 136.9420              | 136.9420            | 137.2857        | 137.2857      | 0.251             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2050             | 05/11/2015 | 145.00 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | 2050             | 05/11/2015 | 144.99 | Put  | Bond Future        | 8,047.9700                  | 8.0480                      | 7,704.3200            | 7.7043                | (4.270)           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 05/11/2015 | 145.01 | Put  | Bond Future        | 8,067.9700                  | 8.0680                      | 7,724.3200            | 7.7243                | (4.259)           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 05/11/2015 | 145.00 | Put  | Bond Future        | 8,057.9700                  | 8.0580                      | 7,714.3200            | 7.7143                | (4.265)           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 05/11/2015 | 145.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 05/11/2015 | 144.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 |        |      | Bond Future        | 138.0000                    | 138.0000                    | 138.1445              | 138.1445              | 0.105             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 138.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 144.5400              | 0.1445                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 137.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 138.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 138.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 138.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 134.5400              | 0.1345                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 2050             | 04/02/2016 | 137.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 154.5400              | 0.1545                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | AL37             | 06/08/2015 |        |      | Index Future       | 459.0550                    | 459.0550                    | 458.9680              | 458.9680              | (0.019)           | 0.0000       | 0.0000      | 26            |
| 2015/07/29 | AL37             | 05/11/2015 |        |      | Index Future       | 466.5340                    | 466.5340                    | 466.4440              | 466.4440              | (0.019)           | 0.0000       | 0.0000      | 3             |
| 2015/07/29 | AL37             | 04/02/2016 |        |      | Index Future       | 475.0000                    | 475.0000                    | 474.4790              | 474.4790              | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | AL7T             | 06/08/2015 |        |      | Index Future       | 542.7560                    | 542.7560                    | 542.7830              | 542.7830              | 0.005             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | AL7T             | 05/11/2015 |        |      | Index Future       | 551.5990                    | 551.5990                    | 551.6250              | 551.6250              | 0.005             | 0.0000       | 0.0000      | 1             |
| 2015/07/29 | AL7T             | 04/02/2016 |        |      | Index Future       | 561.0000                    | 561.0000                    | 561.1270              | 561.1270              | 0.023             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ALBI             | 06/08/2015 |        |      | Index Future       | 496.1620                    | 496.1620                    | 496.2510              | 496.2510              | 0.018             | 0.0000       | 0.0000      | 375           |
| 2015/07/29 | ALBI             | 05/11/2015 |        |      | Index Future       | 504.2460                    | 504.2460                    | 504.3350              | 504.3350              | 0.018             | 0.0000       | 0.0000      | 233           |
| 2015/07/29 | ALBI             | 04/02/2016 |        |      | Index Future       | 512.9340                    | 512.9340                    | 513.0230              | 513.0230              | 0.017             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ALBI             | 05/05/2016 |        |      | Index Future       | 522.1500                    | 522.1500                    | 522.2340              | 522.2340              | 0.016             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 125.00 | Call | Bond Future        | 1,142.5800            | 1.1426              | 1,772.7200      | 1.7727        | 55.151            | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 06/08/2015 |        |      | Bond Future        | 126.1426              | 126.1426            | 126.7727        | 126.7727      | 0.500             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 125.01 | Call | Bond Future        | 1,132.5800            | 1.1326              | 1,762.7200      | 1.7627        | 55.638            | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 124.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 125.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 124.99 | Call | Bond Future        | 1,152.5800            | 1.1526              | 1,782.7200      | 1.7827        | 54.672            | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 06/08/2015 | 125.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 126.99 | Put  | Bond Future        | 350.6800              | 0.3507              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 |        |      | Bond Future        | 126.6393              | 126.6393            | 127.2783        | 127.2783      | 0.505             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 127.01 | Put  | Bond Future        | 370.6800              | 0.3707              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 126.99 | Call | Bond Future        | 0.0000                | 0.0000              | 288.2500        | 0.2882        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 127.00 | Put  | Bond Future        | 360.6800              | 0.3607              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 127.00 | Call | Bond Future        | 0.0000                | 0.0000              | 278.2500        | 0.2782        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 05/11/2015 | 127.01 | Call | Bond Future        | 0.0000                | 0.0000              | 268.2500        | 0.2682        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 128.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 |        |      | Bond Future        | 128.8400              | 128.8400            | 129.4815        | 129.4815      | 0.498             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 129.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 128.99 | Call | Bond Future        | 0.0000                | 0.0000              | 491.4800        | 0.4915        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 129.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 129.00 | Call | Bond Future        | 0.0000                | 0.0000              | 481.4800        | 0.4815        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | EL28             | 04/02/2016 | 129.01 | Call | Bond Future        | 0.0000                | 0.0000              | 471.4800        | 0.4715        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 |        |      | Bond Future        | 9.6869                | 84.5448             | 9.6789          | 84.6028       | (0.082)           | 0.0000       | 0.0000      | 6,396         |
| 2015/07/29 | ES33             | 06/08/2015 | 9.59   | Put  | Bond Future        | 707.6900              | 0.7077              | 649.7000        | 0.6497        | (8.194)           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 | 9.61   | Put  | Bond Future        | 560.8900              | 0.5609              | 502.9000        | 0.5029        | (10.339)          | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 | 9.60   | Put  | Bond Future        | 634.2400              | 0.6342              | 576.2500        | 0.5763        | (9.143)           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 | 9.61   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 | 9.59   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 06/08/2015 | 9.60   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/11/2015 | 9.00   | Put  | Bond Future        | 5,812.5800            | 5.8126              | 5,754.6700      | 5.7547        | (0.996)           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/11/2015 |        |      | Bond Future        | 9.7720                | 82.1208             | 9.7639          | 82.1787       | (0.083)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ES33             | 05/11/2015 | 9.00   | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | ES33             | 05/11/2015 | 8.99   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/11/2015 | 9.01   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/11/2015 | 8.99   | Put  | Bond Future | 5,891.9100            | 5.8919              | 5,834.0000      | 5.8340        | (0.983)           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/11/2015 | 9.01   | Put  | Bond Future | 5,733.3500            | 5.7334              | 5,675.4400      | 5.6754        | (1.010)           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 10.01  | Call | Bond Future | 1,101.4000            | 1.1014              | 1,159.4700      | 1.1595        | 5.272             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 |        |      | Bond Future | 9.8520                | 83.5369             | 9.8437          | 83.5950       | (0.084)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 9.99   | Call | Bond Future | 963.2700              | 0.9633              | 1,021.3400      | 1.0213        | 6.028             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 10.00  | Call | Bond Future | 1,032.3800            | 1.0324              | 1,090.4500      | 1.0905        | 5.625             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 9.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 10.01  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 04/02/2016 | 10.00  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 10.01  | Call | Bond Future | 0.0000                | 0.0000              | 652.8100        | 0.6528        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 |        |      | Bond Future | 9.9200                | 9.9200              | 9.9156          | 81.3061       | (0.044)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 9.99   | Call | Bond Future | 0.0000                | 0.0000              | 515.1700        | 0.5152        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 10.00  | Call | Bond Future | 0.0000                | 0.0000              | 584.0400        | 0.5840        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 9.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 10.01  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | ES33             | 05/05/2016 | 10.00  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 |        |      | GOVI        | 492.3250              | 492.3250            | 492.3930        | 492.3930      | 0.014             | 0.0000       | 0.0000      | 425           |
| 2015/07/29 | GOVI             | 06/08/2015 | 499.99 | Put  | GOVI        | 76,650.0000           | 7.6650              | 75,970.0000     | 7.5970        | (0.887)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 | 500.01 | Put  | GOVI        | 76,850.0000           | 7.6850              | 76,170.0000     | 7.6170        | (0.885)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 | 499.99 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 | 500.00 | Put  | GOVI        | 76,750.0000           | 7.6750              | 76,070.0000     | 7.6070        | (0.886)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 | 500.00 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 06/08/2015 | 500.01 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 | 530.00 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 |        |      | GOVI        | 500.3460              | 500.3460            | 500.4140        | 500.4140      | 0.014             | 0.0000       | 0.0000      | 78            |
| 2015/07/29 | GOVI             | 05/11/2015 | 530.01 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 | 529.99 | Put  | GOVI        | 296,440.0000          | 29.6440             | 295,760.0000    | 29.5760       | (0.229)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 | 530.01 | Put  | GOVI        | 296,640.0000          | 29.6640             | 295,960.0000    | 29.5960       | (0.229)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 | 529.99 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/11/2015 | 530.00 | Put  | GOVI        | 296,540.0000          | 29.6540             | 295,860.0000    | 29.5860       | (0.229)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 512.01 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 |        |      | GOVI        | 508.9670              | 508.9670            | 509.0340        | 509.0340      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 511.99 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 512.00 | Call | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 511.99 | Put  | GOVI        | 30,230.0000           | 3.0230              | 29,560.0000     | 2.9560        | (2.216)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 512.01 | Put  | GOVI        | 30,430.0000           | 3.0430              | 29,760.0000     | 2.9760        | (2.202)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 04/02/2016 | 512.00 | Put  | GOVI        | 30,330.0000           | 3.0330              | 29,660.0000     | 2.9660        | (2.209)           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 518.01 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 |        |      | GOVI        | 518.1200              | 518.1200            | 518.1730        | 518.1730      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 518.00 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 518.01 | Call | GOVI        | 0.0000                | 0.0000              | 1,630.0000      | 0.1630        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 517.99 | Call | GOVI        | 0.0000                | 0.0000              | 1,830.0000      | 0.1830        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 518.00 | Call | GOVI        | 0.0000                | 0.0000              | 1,730.0000      | 0.1730        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | GOVI             | 05/05/2016 | 517.99 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | IGOV             | 06/08/2015 |        |      | Index Future           | 230.3080                    | 230.3080                    | 231.2730              | 231.2730              | 0.419             | 0.0000       | 0.0000      | 533           |
| 2015/07/29 | IGOV             | 05/11/2015 |        |      | Index Future           | 234.0800                    | 234.0800                    | 235.0600              | 235.0600              | 0.419             | 0.0000       | 0.0000      | 606           |
| 2015/07/29 | IGOV             | 04/02/2016 |        |      | Index Future           | 238.1320                    | 238.1320                    | 239.1280              | 239.1280              | 0.418             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | IGOV             | 05/05/2016 |        |      | Index Future           | 242.4300                    | 242.4300                    | 243.4390              | 243.4390              | 0.416             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ILBI             | 06/08/2015 |        |      | Index Future           | 624.5020                    | 624.5020                    | 626.9960              | 626.9960              | 0.399             | 0.0000       | 0.0000      | 159           |
| 2015/07/29 | ILBI             | 05/11/2015 |        |      | Index Future           | 634.8260                    | 634.8260                    | 637.3580              | 637.3580              | 0.399             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | ILBI             | 04/02/2016 |        |      | Index Future           | 645.7500                    | 645.7500                    | 648.3200              | 648.3200              | 0.398             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 19/08/2015 |        |      | Jibar Tradeable Future | 6.3400                      | 93.6600                     | 6.3400                | 93.6600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 16/09/2015 |        |      | Jibar Tradeable Future | 6.3700                      | 93.6300                     | 6.3700                | 93.6300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 21/10/2015 |        |      | Jibar Tradeable Future | 6.4800                      | 93.5200                     | 6.4800                | 93.5200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 18/11/2015 |        |      | Jibar Tradeable Future | 6.5100                      | 93.4900                     | 6.5100                | 93.4900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 6.6300                      | 93.3700                     | 6.6300                | 93.3700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 17/02/2016 |        |      | Jibar Tradeable Future | 6.7800                      | 93.2200                     | 6.7800                | 93.2200               | 0.000             | 0.0000       | 0.0000      | 2,000         |
| 2015/07/29 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.0900                      | 92.9100                     | 7.0900                | 92.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.2900                      | 92.7100                     | 7.2900                | 92.7100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 7.4100                      | 92.5900                     | 7.4100                | 92.5900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.5200                      | 92.4800                     | 7.5200                | 92.4800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 7.6500                      | 92.3500                     | 7.6500                | 92.3500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 8.24   | Call | Bond Future            | 1,091.6900                  | 1.0917                      | 1,084.2200            | 1.0842                | (0.684)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 9.07   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 911           |
| 2015/07/29 | R023             | 06/08/2015 |        |      | Bond Future            | 8.0645                      | 101.7143                    | 8.0622                | 101.7274              | (0.030)           | 0.0000       | 0.0000      | 19,748        |
| 2015/07/29 | R023             | 06/08/2015 | 8.26   | Put  | Bond Future            | 109.8200                    | 0.1098                      | 91.0700               | 0.0911                | (17.073)          | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 9.07   | Call | Bond Future            | 5,352.7100                  | 5.3527                      | 5,365.8300            | 5.3658                | 0.245             | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 8.25   | Put  | Bond Future            | 119.6300                    | 0.1196                      | 99.9700               | 0.1000                | (16.434)          | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 8.24   | Put  | Bond Future            | 130.1800                    | 0.1302                      | 109.5900              | 0.1096                | (15.817)          | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 8.25   | Call | Bond Future            | 1,135.5900                  | 1.1356                      | 1,129.0500            | 1.1291                | (0.576)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 06/08/2015 | 8.26   | Call | Bond Future            | 1,180.1800                  | 1.1802                      | 1,174.5500            | 1.1745                | (0.477)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/11/2015 |        |      | Bond Future            | 8.1316                      | 99.4305                     | 8.1294                | 99.4426               | (0.028)           | 0.0000       | 0.0000      | 1,295         |
| 2015/07/29 | R023             | 05/11/2015 | 7.99   | Put  | Bond Future            | 1,944.4700                  | 1.9445                      | 1,930.0200            | 1.9300                | (0.743)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/11/2015 | 8.01   | Put  | Bond Future            | 1,883.3100                  | 1.8833                      | 1,868.9500            | 1.8690                | (0.762)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/11/2015 | 7.99   | Call | Bond Future            | 1,181.8300                  | 1.1818                      | 1,179.4900            | 1.1795                | (0.198)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R023             | 05/11/2015 | 8.00   | Put  | Bond Future | 1,913.7300            | 1.9137              | 1,899.3300      | 1.8993        | (0.752)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/11/2015 | 8.00   | Call | Bond Future | 1,205.1800            | 1.2052              | 1,202.8900      | 1.2029        | (0.190)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/11/2015 | 8.01   | Call | Bond Future | 1,228.8200            | 1.2288              | 1,226.5700      | 1.2266        | (0.183)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 | 8.01   | Put  | Bond Future | 2,575.5400            | 2.5755              | 2,563.8900      | 2.5639        | (0.452)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 |        |      | Bond Future | 8.1888                | 101.1448            | 8.1866          | 101.1561      | (0.026)           | 0.0000       | 0.0000      | 1,050         |
| 2015/07/29 | R023             | 04/02/2016 | 8.00   | Put  | Bond Future | 2,605.1100            | 2.6051              | 2,593.4300      | 2.5934        | (0.448)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 | 8.01   | Call | Bond Future | 1,639.7800            | 1.6398              | 1,639.3600      | 1.6394        | (0.026)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 | 7.99   | Call | Bond Future | 1,593.8000            | 1.5938              | 1,593.3100      | 1.5933        | (0.031)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 | 8.00   | Call | Bond Future | 1,616.6900            | 1.6167              | 1,616.2400      | 1.6162        | (0.028)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 04/02/2016 | 7.99   | Put  | Bond Future | 2,634.9200            | 2.6349              | 2,623.2000      | 2.6232        | (0.445)           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 |        |      | Bond Future | 8.2300                | 8.2300              | 8.2264          | 99.0441       | (0.043)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.24   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.26   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.24   | Call | Bond Future | 0.0000                | 0.0000              | 68.6400         | 0.0686        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.25   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.25   | Call | Bond Future | 0.0000                | 0.0000              | 119.1400        | 0.1191        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R023             | 05/05/2016 | 8.26   | Call | Bond Future | 0.0000                | 0.0000              | 169.6100        | 0.1696        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 7.65   | Call | Bond Future | 2.5700                | 0.0026              | 1.5000          | 0.0015        | (41.634)          | 0            | 0           | 75            |
| 2015/07/29 | R186             | 06/08/2015 | 8.00   | Put  | Bond Future | 1,724.4400            | 1.7244              | 1,684.2900      | 1.6843        | (2.328)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.90   | Put  | Bond Future | 0.4300                | 0.0004              | 0.1900          | 0.0002        | (55.814)          | 0            | 0           | 5,350         |
| 2015/07/29 | R186             | 06/08/2015 |        |      | Bond Future | 8.1883                | 118.3550            | 8.1862          | 118.3719      | (0.025)           | 8.1903       | 8.1583      | 34,195        |
| 2015/07/29 | R186             | 06/08/2015 | 8.50   | Call | Bond Future | 2,560.0100            | 2.5600              | 2,561.8200      | 2.5618        | 0.071             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.55   | Put  | Bond Future | 37.9800               | 0.0380              | 27.4800         | 0.0275        | (27.646)          | 0            | 0           | 7,229         |
| 2015/07/29 | R186             | 06/08/2015 | 7.85   | Call | Bond Future | 39.5800               | 0.0396              | 30.2800         | 0.0303        | (23.497)          | 0            | 0           | 20            |
| 2015/07/29 | R186             | 06/08/2015 | 8.00   | Call | Bond Future | 179.5900              | 0.1796              | 156.3500        | 0.1563        | (12.941)          | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.01   | Call | Bond Future | 195.7500              | 0.1957              | 171.5700        | 0.1716        | (12.352)          | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 7.75   | Call | Bond Future | 11.2600               | 0.0113              | 7.6500          | 0.0077        | (32.060)          | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.35   | Call | Bond Future | 1,538.4600            | 1.5385              | 1,521.8200      | 1.5218        | (1.082)           | 0            | 0           | 20            |
| 2015/07/29 | R186             | 06/08/2015 | 7.99   | Call | Bond Future | 164.4700              | 0.1645              | 142.2000        | 0.1422        | (13.540)          | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.68   | Put  | Bond Future | 8.7000                | 0.0087              | 5.4100          | 0.0054        | (37.816)          | 0            | 0           | 20            |
| 2015/07/29 | R186             | 06/08/2015 | 8.46   | Put  | Bond Future | 91.9600               | 0.0920              | 72.4700         | 0.0725        | (21.194)          | 0            | 0           | 75            |
| 2015/07/29 | R186             | 06/08/2015 | 8.45   | Call | Bond Future | 2,202.2300            | 2.2022              | 2,198.4600      | 2.1985        | (0.171)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.05   | Call | Bond Future | 271.7900              | 0.2718              | 244.1500        | 0.2441        | (10.170)          | 0            | 0           | 75            |
| 2015/07/29 | R186             | 06/08/2015 | 7.65   | Put  | Bond Future | 4,493.5100            | 4.4935              | 4,475.5300      | 4.4755        | (0.400)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.50   | Put  | Bond Future | 62.9500               | 0.0629              | 47.8500         | 0.0479        | (23.987)          | 0            | 0           | 5,229         |
| 2015/07/29 | R186             | 06/08/2015 | 8.55   | Call | Bond Future | 2,928.7900            | 2.9288              | 2,935.2000      | 2.9352        | 0.219             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 7.75   | Put  | Bond Future | 3,650.3800            | 3.6504              | 3,629.8600      | 3.6299        | (0.562)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.45   | Put  | Bond Future | 100.7800              | 0.1008              | 80.1000         | 0.0801        | (20.520)          | 0            | 0           | 4,229         |
| 2015/07/29 | R186             | 06/08/2015 | 7.99   | Put  | Bond Future | 1,792.1300            | 1.7921              | 1,752.9500      | 1.7529        | (2.186)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.05   | Put  | Bond Future | 1,403.7500            | 1.4038              | 1,359.2000      | 1.3592        | (3.174)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.90   | Call | Bond Future | 5,595.9500            | 5.5960              | 5,612.6200      | 5.6126        | 0.298             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.46   | Call | Bond Future | 2,272.6800            | 2.2727              | 2,270.1000      | 2.2701        | (0.114)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 7.85   | Put  | Bond Future | 2,834.9900            | 2.8350              | 2,808.7800      | 2.8088        | (0.925)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.01   | Put  | Bond Future | 1,657.8600            | 1.6579              | 1,616.7700      | 1.6168        | (2.478)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.35   | Put  | Bond Future | 233.8800              | 0.2339              | 200.3300        | 0.2003        | (14.345)          | 0            | 0           | 0             |
| 2015/07/29 | R186             | 06/08/2015 | 8.68   | Call | Bond Future | 3,914.5700            | 3.9146              | 3,928.1900      | 3.9282        | 0.348             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.24   | Call | Bond Future | 2,325.8800            | 2.3259              | 2,322.1400      | 2.3221        | (0.161)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R186             | 05/11/2015 | 8.25   | Put  | Bond Future | 2,323.7600            | 2.3238              | 2,304.3200      | 2.3043        | (0.837)           | 0            | 0           | 8,690         |
| 2015/07/29 | R186             | 05/11/2015 | 8.45   | Call | Bond Future | 3,249.6500            | 3.2496              | 3,248.0700      | 3.2481        | (0.049)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.85   | Put  | Bond Future | 725.4800              | 0.7255              | 713.5600        | 0.7136        | (1.643)           | 0            | 0           | 843           |
| 2015/07/29 | R186             | 05/11/2015 | 7.75   | Put  | Bond Future | 4,873.4500            | 4.8735              | 4,852.5000      | 4.8525        | (0.430)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 |        |      | Bond Future | 8.2447                | 120.2637            | 8.2427          | 120.2795      | (0.024)           | 8.2618       | 8.2073      | 5,649         |
| 2015/07/29 | R186             | 05/11/2015 | 9.00   | Put  | Bond Future | 517.0100              | 0.5170              | 507.1800        | 0.5072        | (1.901)           | 0            | 0           | 2,600         |
| 2015/07/29 | R186             | 05/11/2015 | 8.22   | Call | Bond Future | 2,246.1700            | 2.2462              | 2,242.2800      | 2.2423        | (0.173)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.24   | Put  | Bond Future | 2,363.0900            | 2.3631              | 2,343.5700      | 2.3436        | (0.826)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.35   | Put  | Bond Future | 1,954.3200            | 1.9543              | 1,935.8300      | 1.9358        | (0.946)           | 0            | 0           | 9,370         |
| 2015/07/29 | R186             | 05/11/2015 | 8.26   | Put  | Bond Future | 2,284.6400            | 2.2846              | 2,265.2900      | 2.2653        | (0.847)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.50   | Put  | Bond Future | 1,483.4700            | 1.4835              | 1,466.7300      | 1.4667        | (1.128)           | 0            | 0           | 4,666         |
| 2015/07/29 | R186             | 05/11/2015 | 8.55   | Put  | Bond Future | 1,347.9300            | 1.3479              | 1,331.8300      | 1.3318        | (1.194)           | 0            | 0           | 4,667         |
| 2015/07/29 | R186             | 05/11/2015 | 8.35   | Call | Bond Future | 2,789.1900            | 2.7892              | 2,786.4800      | 2.7865        | (0.097)           | 0            | 0           | 843           |
| 2015/07/29 | R186             | 05/11/2015 | 7.86   | Call | Bond Future | 1,090.9400            | 1.0909              | 1,085.6500      | 1.0856        | (0.485)           | 0            | 0           | 674           |
| 2015/07/29 | R186             | 05/11/2015 | 7.73   | Call | Bond Future | 799.8200              | 0.7998              | 794.6900        | 0.7947        | (0.641)           | 0            | 0           | 169           |
| 2015/07/29 | R186             | 05/11/2015 | 8.45   | Put  | Bond Future | 1,629.7100            | 1.6297              | 1,612.3500      | 1.6124        | (1.065)           | 0            | 0           | 6,248         |
| 2015/07/29 | R186             | 05/11/2015 | 8.85   | Call | Bond Future | 5,413.6400            | 5.4136              | 5,417.5000      | 5.4175        | 0.071             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 9.00   | Call | Bond Future | 6,326.7100            | 6.3267              | 6,332.6600      | 6.3327        | 0.094             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.25   | Call | Bond Future | 2,366.2000            | 2.3662              | 2,362.5400      | 2.3625        | (0.155)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 7.75   | Call | Bond Future | 840.5900              | 0.8406              | 835.4200        | 0.8354        | (0.615)           | 0            | 0           | 1,200         |
| 2015/07/29 | R186             | 05/11/2015 | 7.86   | Put  | Bond Future | 4,210.7700            | 4.2108              | 4,189.7000      | 4.1897        | (0.500)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 7.73   | Put  | Bond Future | 4,999.7000            | 4.9997              | 4,978.7900      | 4.9788        | (0.418)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.22   | Put  | Bond Future | 2,442.9000            | 2.4429              | 2,423.2300      | 2.4232        | (0.805)           | 0            | 0           | 1,090         |
| 2015/07/29 | R186             | 05/11/2015 | 8.26   | Call | Bond Future | 2,406.6600            | 2.4067              | 2,403.0900      | 2.4031        | (0.148)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.50   | Call | Bond Future | 3,493.2100            | 3.4932              | 3,492.2500      | 3.4923        | (0.027)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/11/2015 | 8.55   | Call | Bond Future | 3,745.6600            | 3.7457              | 3,745.3400      | 3.7453        | (0.009)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 | 7.50   | Call | Bond Future | 854.4400              | 0.8544              | 851.9300        | 0.8519        | (0.294)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 |        |      | Bond Future | 8.2904                | 117.0381            | 8.2885          | 117.0528      | (0.023)           | 0.0000       | 0.0000      | 6,262         |
| 2015/07/29 | R186             | 04/02/2016 | 7.51   | Call | Bond Future | 871.8900              | 0.8719              | 869.3800        | 0.8694        | (0.288)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 | 7.49   | Call | Bond Future | 837.2300              | 0.8372              | 834.7300        | 0.8347        | (0.299)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 | 7.50   | Put  | Bond Future | 7,255.7900            | 7.2558              | 7,238.5300      | 7.2385        | (0.238)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 | 7.49   | Put  | Bond Future | 7,322.6000            | 7.3226              | 7,305.3500      | 7.3053        | (0.236)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/02/2016 | 7.51   | Put  | Bond Future | 7,189.3000            | 7.1893              | 7,172.0400      | 7.1720        | (0.240)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 |        |      | Bond Future | 8.3270                | 119.1452            | 8.3255          | 119.1565      | (0.018)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.34   | Call | Bond Future | 3,882.7600            | 3.8828              | 3,881.8300      | 3.8818        | (0.024)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.35   | Call | Bond Future | 3,921.8600            | 3.9219              | 3,920.9600      | 3.9210        | (0.023)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.33   | Call | Bond Future | 3,843.4600            | 3.8435              | 3,842.4900      | 3.8425        | (0.025)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.35   | Put  | Bond Future | 3,745.7800            | 3.7458              | 3,733.6200      | 3.7336        | (0.325)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 7.56   | Put  | Bond Future | 7,564.4900            | 7.5645              | 7,550.8600      | 7.5509        | (0.180)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.34   | Put  | Bond Future | 3,783.1300            | 3.7831              | 3,770.9400      | 3.7709        | (0.322)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 7.56   | Call | Bond Future | 1,483.5000            | 1.4835              | 1,481.1300      | 1.4811        | (0.160)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 05/05/2016 | 8.33   | Put  | Bond Future | 3,820.3400            | 3.8203              | 3,808.1100      | 3.8081        | (0.320)           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/08/2016 |        |      | Bond Future | 8.3700                | 8.3700              | 8.3656          | 116.0149      | (0.053)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 0.0000                | 0.0000              | 1,076.8500      | 1.0769        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 0.0000                | 0.0000              | 928.5500        | 0.9286        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 0.0000                | 0.0000              | 1,002.7300      | 1.0027        | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 | 288.00 | Call | Bond Future | 4,877.2900                  | 4.8773                      | 5,708.5500            | 5.7086                | 17.043            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 |        |      | Bond Future | 292.8773                    | 292.8773                    | 293.7085              | 293.7085              | 0.284             | 0.0000       | 0.0000      | 929           |
| 2015/07/29 | R197             | 06/08/2015 | 288.01 | Call | Bond Future | 4,867.2900                  | 4.8673                      | 5,698.5500            | 5.6986                | 17.078            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 | 287.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 | 288.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 | 288.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 06/08/2015 | 287.99 | Call | Bond Future | 4,887.2900                  | 4.8873                      | 5,718.5500            | 5.7186                | 17.009            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 295.00 | Call | Bond Future | 2,624.5400                  | 2.6245                      | 3,465.8800            | 3.4659                | 32.057            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 |        |      | Bond Future | 297.6245                    | 297.6245                    | 298.4659              | 298.4659              | 0.283             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 294.99 | Call | Bond Future | 2,634.5400                  | 2.6345                      | 3,475.8800            | 3.4759                | 31.935            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 295.01 | Call | Bond Future | 2,614.5400                  | 2.6145                      | 3,455.8800            | 3.4559                | 32.179            | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 294.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 295.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 05/11/2015 | 295.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 333.4900              | 0.3335                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 |        |      | Bond Future | 296.5000                    | 296.5000                    | 297.3335              | 297.3335              | 0.281             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 343.4900              | 0.3435                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 323.4900              | 0.3235                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 296.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 297.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R197             | 04/02/2016 | 297.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 |        |      | Bond Future | 235.2313                    | 235.2313                    | 237.5874              | 237.5874              | 1.002             | 0.0000       | 0.0000      | 50,734        |
| 2015/07/29 | R202             | 06/08/2015 | 239.99 | Put  | Bond Future | 4,758.7400                  | 4.7587                      | 2,402.5500            | 2.4025                | (49.513)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 | 240.00 | Put  | Bond Future | 4,768.7400                  | 4.7687                      | 2,412.5500            | 2.4125                | (49.409)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 | 240.01 | Put  | Bond Future | 4,778.7400                  | 4.7787                      | 2,422.5500            | 2.4225                | (49.306)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 | 240.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 | 239.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 06/08/2015 | 240.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 |        |      | Bond Future | 239.0441                    | 239.0441                    | 241.4357              | 241.4357              | 1.000             | 0.0000       | 0.0000      | 1,640         |
| 2015/07/29 | R202             | 05/11/2015 | 245.99 | Put  | Bond Future | 6,945.9100                  | 6.9459                      | 4,554.2900            | 4.5543                | (34.432)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 | 246.01 | Put  | Bond Future | 6,965.9100                  | 6.9659                      | 4,574.2900            | 4.5743                | (34.333)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 | 246.00 | Put  | Bond Future | 6,955.9100                  | 6.9559                      | 4,564.2900            | 4.5643                | (34.383)          | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 | 245.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 | 246.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 05/11/2015 | 246.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 |        |      | Bond Future | 240.0000                    | 240.0000                    | 242.2690              | 242.2690              | 0.945             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 239.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 240.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 240.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 239.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 2,279.0400            | 2.2790                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 240.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 2,269.0400            | 2.2690                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R202             | 04/02/2016 | 240.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 2,259.0400            | 2.2590                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 | 6.74   | Call | Bond Future | 1.6900                      | 0.0017                      | 0.9600                | 0.0010                | (43.195)          | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 | 6.75   | Put  | Bond Future | 835.6000                    | 0.8356                      | 848.1600              | 0.8482                | 1.503             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R203             | 06/08/2015 | 7.84   | Call | Bond Future | 1,272.8100            | 1.2728              | 1,259.3800      | 1.2594        | (1.055)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 |        |      | Bond Future | 7.1779                | 105.4008            | 7.1848          | 105.3874      | 0.096             | 0.0000       | 0.0000      | 17,733        |
| 2015/07/29 | R203             | 06/08/2015 | 6.75   | Call | Bond Future | 1.9700                | 0.0020              | 1.1400          | 0.0011        | (42.132)          | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 | 6.76   | Call | Bond Future | 2.2900                | 0.0023              | 1.3400          | 0.0013        | (41.485)          | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 | 6.74   | Put  | Bond Future | 854.9100              | 0.8549              | 867.5700        | 0.8676        | 1.481             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 06/08/2015 | 7.84   | Put  | Bond Future | 0.0900                | 0.0001              | 0.0500          | 0.0001        | (44.444)          | 0            | 0           | 5,000         |
| 2015/07/29 | R203             | 06/08/2015 | 6.76   | Put  | Bond Future | 816.3400              | 0.8163              | 828.7800        | 0.8288        | 1.524             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 | 5.99   | Call | Bond Future | 6.8600                | 0.0069              | 6.3700          | 0.0064        | (7.143)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 | 6.00   | Put  | Bond Future | 2,206.4800            | 2.2065              | 2,220.8100      | 2.2208        | 0.649             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 |        |      | Bond Future | 7.2608                | 102.9343            | 7.2695          | 102.9194      | 0.119             | 0.0000       | 0.0000      | 4,003         |
| 2015/07/29 | R203             | 05/11/2015 | 6.00   | Call | Bond Future | 7.1800                | 0.0072              | 6.6700          | 0.0067        | (7.103)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 | 6.01   | Call | Bond Future | 7.5100                | 0.0075              | 6.9900          | 0.0070        | (6.924)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 | 5.99   | Put  | Bond Future | 2,223.8500            | 2.2238              | 2,238.2000      | 2.2382        | 0.645             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/11/2015 | 6.01   | Put  | Bond Future | 2,189.1200            | 2.1891              | 2,203.4400      | 2.2034        | 0.654             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.26   | Put  | Bond Future | 502.9200              | 0.5029              | 510.2800        | 0.5103        | 1.463             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.25   | Put  | Bond Future | 510.5800              | 0.5106              | 518.0300        | 0.5180        | 1.459             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 |        |      | Bond Future | 7.3122                | 104.7092            | 7.3230          | 104.6930      | 0.149             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.26   | Call | Bond Future | 424.8000              | 0.4248              | 415.9000        | 0.4159        | (2.095)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.24   | Call | Bond Future | 410.2300              | 0.4102              | 401.5100        | 0.4015        | (2.126)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.25   | Call | Bond Future | 417.4800              | 0.4175              | 408.6700        | 0.4087        | (2.110)           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 04/02/2016 | 7.24   | Put  | Bond Future | 518.3200              | 0.5183              | 525.8600        | 0.5259        | 1.455             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.25   | Put  | Bond Future | 0.0000                | 0.0000              | 98.3600         | 0.0984        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 |        |      | Bond Future | 7.3100                | 7.3100              | 7.3272          | 102.4040      | 0.235             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.26   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.24   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.25   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.26   | Put  | Bond Future | 0.0000                | 0.0000              | 85.6100         | 0.0856        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R203             | 05/05/2016 | 7.24   | Put  | Bond Future | 0.0000                | 0.0000              | 111.1200        | 0.1111        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 7.74   | Call | Bond Future | 743.6600              | 0.7437              | 719.0200        | 0.7190        | (3.313)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 7.75   | Put  | Bond Future | 27.7700               | 0.0278              | 24.0500         | 0.0240        | (13.396)          | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 |        |      | Bond Future | 7.4972                | 102.5902            | 7.5042          | 102.5694      | 0.094             | 0.0000       | 0.0000      | 11,295        |
| 2015/07/29 | R204             | 06/08/2015 | 8.41   | Call | Bond Future | 2,648.4000            | 2.6484              | 2,627.6700      | 2.6277        | (0.783)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 7.74   | Put  | Bond Future | 30.8000               | 0.0308              | 26.8900         | 0.0269        | (12.695)          | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 7.76   | Put  | Bond Future | 24.9900               | 0.0250              | 21.4700         | 0.0215        | (14.086)          | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 8.41   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 699           |
| 2015/07/29 | R204             | 06/08/2015 | 7.75   | Call | Bond Future | 769.8600              | 0.7699              | 745.4100        | 0.7454        | (3.176)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 06/08/2015 | 7.76   | Call | Bond Future | 796.3000              | 0.7963              | 772.0500        | 0.7720        | (3.045)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 |        |      | Bond Future | 7.5769                | 104.2446            | 7.5850          | 104.2223      | 0.107             | 0.0000       | 0.0000      | 7,238         |
| 2015/07/29 | R204             | 05/11/2015 | 6.25   | Call | Bond Future | 12.0400               | 0.0120              | 11.2400         | 0.0112        | (6.645)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 | 6.24   | Put  | Bond Future | 3,769.1600            | 3.7692              | 3,790.6700      | 3.7907        | 0.571             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 | 6.26   | Put  | Bond Future | 3,712.7300            | 3.7127              | 3,734.1700      | 3.7342        | 0.577             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 | 6.25   | Put  | Bond Future | 3,740.9300            | 3.7409              | 3,762.4100      | 3.7624        | 0.574             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 | 6.26   | Call | Bond Future | 12.5800               | 0.0126              | 11.7400         | 0.0117        | (6.677)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/11/2015 | 6.24   | Call | Bond Future | 11.5300               | 0.0115              | 10.7600         | 0.0108        | (6.678)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 04/02/2016 | 7.50   | Call | Bond Future | 709.8800              | 0.7099              | 697.1700        | 0.6972        | (1.790)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 04/02/2016 |        |      | Bond Future | 7.6337                | 102.0044            | 7.6431          | 101.9806      | 0.122             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R204             | 04/02/2016 | 7.51   | Call | Bond Future | 721.6000              | 0.7216              | 708.7800        | 0.7088        | (1.777)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R204             | 04/02/2016 | 7.49   | Put  | Bond Future | 1,065.0000                  | 1.0650                      | 1,076.1800            | 1.0762                | 1.050             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 04/02/2016 | 7.51   | Put  | Bond Future | 1,037.2100                  | 1.0372                      | 1,048.1600            | 1.0482                | 1.056             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 04/02/2016 | 7.49   | Call | Bond Future | 698.2700                    | 0.6983                      | 685.6800              | 0.6857                | (1.803)           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 04/02/2016 | 7.50   | Put  | Bond Future | 1,051.0500                  | 1.0511                      | 1,062.1100            | 1.0621                | 1.052             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.75   | Call | Bond Future | 0.0000                      | 0.0000                      | 163.1000              | 0.1631                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 |        |      | Bond Future | 7.6700                      | 7.6700                      | 7.6803                | 103.8132              | 0.134             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.76   | Call | Bond Future | 0.0000                      | 0.0000                      | 186.4600              | 0.1865                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 139.7300              | 0.1397                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R204             | 05/05/2016 | 7.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.76   | Call | Bond Future | 393.8500                    | 0.3938                      | 361.5300              | 0.3615                | (8.206)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 |        |      | Bond Future | 7.7110                      | 98.8423                     | 7.7183                | 98.8155               | 0.095             | 0.0000       | 0.0000      | 45,145        |
| 2015/07/29 | R207             | 06/08/2015 | 7.74   | Call | Bond Future | 351.5900                    | 0.3516                      | 320.0400              | 0.3200                | (8.974)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.75   | Call | Bond Future | 372.3800                    | 0.3724                      | 340.4200              | 0.3404                | (8.583)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.46   | Call | Bond Future | 36.4000                     | 0.0364                      | 26.8100               | 0.0268                | (26.346)          | 0            | 0           | 70            |
| 2015/07/29 | R207             | 06/08/2015 | 7.74   | Put  | Bond Future | 245.6900                    | 0.2457                      | 240.9000              | 0.2409                | (1.950)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.46   | Put  | Bond Future | 958.1500                    | 0.9581                      | 975.3200              | 0.9753                | 1.792             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.76   | Put  | Bond Future | 215.0400                    | 0.2150                      | 209.4800              | 0.2095                | (2.586)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 06/08/2015 | 7.75   | Put  | Bond Future | 230.0100                    | 0.2300                      | 224.8100              | 0.2248                | (2.261)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.76   | Call | Bond Future | 906.7000                    | 0.9067                      | 888.1000              | 0.8881                | (2.051)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 |        |      | Bond Future | 7.7834                      | 100.4363                    | 7.7916                | 100.4079              | 0.105             | 0.0000       | 0.0000      | 2,294         |
| 2015/07/29 | R207             | 05/11/2015 | 7.74   | Call | Bond Future | 872.3600                    | 0.8724                      | 854.1100              | 0.8541                | (2.092)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.50   | Call | Bond Future | 522.8300                    | 0.5228                      | 508.9700              | 0.5090                | (2.651)           | 0            | 0           | 19            |
| 2015/07/29 | R207             | 05/11/2015 | 7.75   | Call | Bond Future | 889.4300                    | 0.8894                      | 871.0100              | 0.8710                | (2.071)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.43   | Call | Bond Future | 441.9000                    | 0.4419                      | 429.3500              | 0.4294                | (2.840)           | 0            | 0           | 53            |
| 2015/07/29 | R207             | 05/11/2015 | 7.74   | Put  | Bond Future | 1,023.3300                  | 1.0233                      | 1,033.4400            | 1.0334                | 0.988             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.76   | Put  | Bond Future | 988.1300                    | 0.9881                      | 997.8900              | 0.9979                | 0.988             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.43   | Put  | Bond Future | 1,678.4500                  | 1.6784                      | 1,694.2600            | 1.6943                | 0.942             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.75   | Put  | Bond Future | 1,005.6200                  | 1.0056                      | 1,015.5600            | 1.0156                | 0.988             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/11/2015 | 7.50   | Put  | Bond Future | 1,512.9800                  | 1.5130                      | 1,527.4800            | 1.5275                | 0.958             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.49   | Put  | Bond Future | 1,836.8900                  | 1.8369                      | 1,853.5600            | 1.8536                | 0.908             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.27   | Put  | Bond Future | 2,343.4500                  | 2.3434                      | 2,363.2000            | 2.3632                | 0.843             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 |        |      | Bond Future | 7.8402                      | 98.5257                     | 7.8493                | 98.4958               | 0.116             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.51   | Put  | Bond Future | 1,794.5100                  | 1.7945                      | 1,810.8800            | 1.8109                | 0.912             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.27   | Call | Bond Future | 446.1800                    | 0.4462                      | 436.0000              | 0.4360                | (2.282)           | 0            | 0           | 43            |
| 2015/07/29 | R207             | 04/02/2016 | 7.50   | Call | Bond Future | 688.8800                    | 0.6889                      | 675.4700              | 0.6755                | (1.947)           | 0            | 0           | 19            |
| 2015/07/29 | R207             | 04/02/2016 | 7.51   | Call | Bond Future | 701.2400                    | 0.7012                      | 687.6800              | 0.6877                | (1.934)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.49   | Call | Bond Future | 676.9200                    | 0.6769                      | 663.6600              | 0.6637                | (1.959)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/02/2016 | 7.50   | Put  | Bond Future | 1,815.4900                  | 1.8155                      | 1,832.0100            | 1.8320                | 0.910             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.86   | Put  | Bond Future | 1,508.1500                  | 1.5081                      | 1,522.4200            | 1.5224                | 0.946             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 |        |      | Bond Future | 7.8848                      | 100.2995                    | 7.8957                | 100.2659              | 0.137             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.85   | Put  | Bond Future | 1,523.5300                  | 1.5235                      | 1,537.9200            | 1.5379                | 0.945             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.56   | Put  | Bond Future | 2,012.0400                  | 2.0120                      | 2,029.8800            | 2.0299                | 0.887             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.84   | Put  | Bond Future | 1,539.0200                  | 1.5390                      | 1,553.5300            | 1.5535                | 0.943             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.56   | Call | Bond Future | 996.8300                    | 0.9968                      | 981.1000              | 0.9811                | (1.578)           | 0            | 0           | 43            |
| 2015/07/29 | R207             | 05/05/2016 | 7.85   | Call | Bond Future | 1,415.2600                  | 1.4153                      | 1,396.0800            | 1.3961                | (1.355)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R207             | 05/05/2016 | 7.86   | Call | Bond Future | 1,430.9700                  | 1.4310                      | 1,411.6700            | 1.4117                | (1.349)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 05/05/2016 | 7.84   | Call | Bond Future | 1,399.6400                  | 1.3996                      | 1,380.5800            | 1.3806                | (1.362)           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 |        |      | Bond Future | 7.9400                      | 7.9400                      | 7.9494                | 98.4398               | 0.119             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 0.0000                      | 0.0000                      | 176.3700              | 0.1764                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 0.0000                      | 0.0000                      | 118.1900              | 0.1182                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 147.2800              | 0.1473                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 |        |      | Bond Future | 7.8504                      | 97.5249                     | 7.8478                | 97.5362               | (0.033)           | 0.0000       | 0.0000      | 37,517        |
| 2015/07/29 | R208             | 06/08/2015 | 8.00   | Call | Bond Future | 771.0200                    | 0.7710                      | 764.3400              | 0.7643                | (0.866)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 8.01   | Call | Bond Future | 804.4500                    | 0.8044                      | 798.5000              | 0.7985                | (0.740)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 8.85   | Call | Bond Future | 4,229.0900                  | 4.2291                      | 4,240.3600            | 4.2404                | 0.266             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 7.99   | Call | Bond Future | 738.2400                    | 0.7382                      | 730.8300              | 0.7308                | (1.004)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 8.01   | Put  | Bond Future | 113.3700                    | 0.1134                      | 96.1500               | 0.0962                | (15.189)          | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 8.00   | Put  | Bond Future | 123.0500                    | 0.1230                      | 105.1000              | 0.1051                | (14.588)          | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 7.99   | Put  | Bond Future | 133.4200                    | 0.1334                      | 114.7400              | 0.1147                | (14.001)          | 0            | 0           | 0             |
| 2015/07/29 | R208             | 06/08/2015 | 8.85   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 198           |
| 2015/07/29 | R208             | 05/11/2015 |        |      | Bond Future | 7.9188                      | 95.6980                     | 7.9164                | 95.7083               | (0.031)           | 0.0000       | 0.0000      | 1,200         |
| 2015/07/29 | R208             | 05/11/2015 | 8.48   | Call | Bond Future | 2,690.3300                  | 2.6903                      | 2,694.0000            | 2.6940                | 0.136             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 7.74   | Put  | Bond Future | 1,577.4200                  | 1.5774                      | 1,565.6500            | 1.5656                | (0.746)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 7.75   | Call | Bond Future | 842.6800                    | 0.8427                      | 841.2400              | 0.8412                | (0.171)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 7.76   | Call | Bond Future | 860.3900                    | 0.8604                      | 858.9800              | 0.8590                | (0.164)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 8.48   | Put  | Bond Future | 376.4400                    | 0.3764                      | 369.8200              | 0.3698                | (1.759)           | 0            | 0           | 2,200         |
| 2015/07/29 | R208             | 05/11/2015 | 7.74   | Call | Bond Future | 825.4100                    | 0.8254                      | 823.9300              | 0.8239                | (0.179)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 7.76   | Put  | Bond Future | 1,527.9400                  | 1.5279                      | 1,516.2400            | 1.5162                | (0.766)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/11/2015 | 7.75   | Put  | Bond Future | 1,552.4500                  | 1.5525                      | 1,540.7200            | 1.5407                | (0.756)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 |        |      | Bond Future | 7.9723                      | 97.3483                     | 7.9700                | 97.3577               | (0.029)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.74   | Put  | Bond Future | 2,047.6600                  | 2.0477                      | 2,038.2200            | 2.0382                | (0.461)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.76   | Put  | Bond Future | 2,000.4700                  | 2.0005                      | 1,991.0900            | 1.9911                | (0.469)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.75   | Put  | Bond Future | 2,023.9700                  | 2.0240                      | 2,014.5600            | 2.0146                | (0.465)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.76   | Call | Bond Future | 1,141.6800                  | 1.1417                      | 1,141.7200            | 1.1417                | 0.004             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.74   | Call | Bond Future | 1,107.5000                  | 1.1075                      | 1,107.4800            | 1.1075                | (0.002)           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 04/02/2016 | 7.75   | Call | Bond Future | 1,124.5100                  | 1.1245                      | 1,124.5200            | 1.1245                | 0.001             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 42.6300               | 0.0426                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 7.99   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 |        |      | Bond Future | 8.0100                      | 8.0100                      | 8.0110                | 95.7054               | 0.013             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 8.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 8.01   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 7.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 81.2600               | 0.0813                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R208             | 05/05/2016 | 8.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 4.0100                | 0.0040                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 8.71   | Put  | Bond Future | 802.8200                    | 0.8028                      | 733.9400              | 0.7339                | (8.580)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 8.99   | Put  | Bond Future | 124.5200                    | 0.1245                      | 96.5400               | 0.0965                | (22.470)          | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 |        |      | Bond Future | 8.7325                      | 78.7198                     | 8.7256                | 78.7733               | (0.079)           | 0.0000       | 0.0000      | 25,609        |
| 2015/07/29 | R209             | 06/08/2015 | 9.01   | Put  | Bond Future | 105.5100                    | 0.1055                      | 80.4700               | 0.0805                | (23.732)          | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 9.16   | Put  | Bond Future | 26.3800                     | 0.0264                      | 17.4000               | 0.0174                | (34.041)          | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R209             | 06/08/2015 | 9.90   | Call | Bond Future | 8,294.4900            |                     | 8.2945                      | 8,347.9500            | 8.3479                | 0.645             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 9.00   | Call | Bond Future | 2,147.1100            |                     | 2.1471                      | 2,174.0700            | 2.1741                | 1.256             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 8.71   | Call | Bond Future | 627.7800              |                     | 0.6278                      | 612.3600              | 0.6124                | (2.456)           | 0            | 0           | 640           |
| 2015/07/29 | R209             | 06/08/2015 | 9.01   | Call | Bond Future | 2,212.3100            |                     | 2.2123                      | 2,240.7300            | 2.2407                | 1.285             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 8.99   | Call | Bond Future | 2,082.4500            |                     | 2.0825                      | 2,107.9300            | 2.1079                | 1.224             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 9.00   | Put  | Bond Future | 114.6900              |                     | 0.1147                      | 88.1900               | 0.0882                | (23.106)          | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 9.16   | Call | Bond Future | 3,235.3900            |                     | 3.2354                      | 3,279.8700            | 3.2799                | 1.375             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 06/08/2015 | 9.90   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 2,914         |
| 2015/07/29 | R209             | 05/11/2015 | 9.25   | Call | Bond Future | 4,497.4200            |                     | 4.4974                      | 4,526.5000            | 4.5265                | 0.647             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 7.99   | Put  | Bond Future | 6,904.4800            |                     | 6.9045                      | 6,852.3700            | 6.8524                | (0.755)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 |        |      | Bond Future | 8.7838                |                     | 76.8415                     | 8.7769                | 76.8948               | (0.079)           | 0.0000       | 0.0000      | 6,142         |
| 2015/07/29 | R209             | 05/11/2015 | 9.16   | Put  | Bond Future | 1,239.1300            |                     | 1.2391                      | 1,212.2600            | 1.2123                | (2.168)           | 0            | 0           | 640           |
| 2015/07/29 | R209             | 05/11/2015 | 8.01   | Put  | Bond Future | 6,755.3300            |                     | 6.7553                      | 6,703.3700            | 6.7034                | (0.769)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 8.50   | Put  | Bond Future | 3,662.2100            |                     | 3.6622                      | 3,617.4600            | 3.6175                | (1.222)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 9.25   | Put  | Bond Future | 1,043.8500            |                     | 1.0439                      | 1,019.5700            | 1.0196                | (2.326)           | 0            | 0           | 900           |
| 2015/07/29 | R209             | 05/11/2015 | 7.99   | Call | Bond Future | 425.0400              |                     | 0.4250                      | 426.2900              | 0.4263                | 0.294             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 8.00   | Put  | Bond Future | 6,829.3300            |                     | 6.8293                      | 6,777.3000            | 6.7773                | (0.762)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 8.00   | Call | Bond Future | 436.5600              |                     | 0.4366                      | 437.8900              | 0.4379                | 0.305             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 9.16   | Call | Bond Future | 4,044.8100            |                     | 4.0448                      | 4,071.3000            | 4.0713                | 0.655             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 8.01   | Call | Bond Future | 449.0900              |                     | 0.4491                      | 450.4900              | 0.4505                | 0.312             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/11/2015 | 8.50   | Call | Bond Future | 1,435.9400            |                     | 1.4359                      | 1,444.5500            | 1.4446                | 0.600             | 0            | 0           | 900           |
| 2015/07/29 | R209             | 04/02/2016 | 8.74   | Call | Bond Future | 3,022.4000            |                     | 3.0224                      | 3,039.9000            | 3.0399                | 0.579             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 04/02/2016 | 8.75   | Put  | Bond Future | 3,653.1000            |                     | 3.6531                      | 3,617.3100            | 3.6173                | (0.980)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 04/02/2016 |        |      | Bond Future | 8.8277                |                     | 78.1666                     | 8.8207                | 78.2201               | (0.080)           | 0.0000       | 0.0000      | 400           |
| 2015/07/29 | R209             | 04/02/2016 | 8.75   | Call | Bond Future | 3,058.5200            |                     | 3.0585                      | 3,076.2100            | 3.0762                | 0.578             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 04/02/2016 | 8.76   | Call | Bond Future | 3,094.8800            |                     | 3.0949                      | 3,112.7600            | 3.1128                | 0.578             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 04/02/2016 | 8.74   | Put  | Bond Future | 3,693.9600            |                     | 3.6940                      | 3,657.9800            | 3.6580                | (0.974)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 04/02/2016 | 8.76   | Put  | Bond Future | 3,612.5900            |                     | 3.6126                      | 3,576.9900            | 3.5770                | (0.985)           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 |        |      | Bond Future | 8.8700                |                     | 8.8700                      | 8.8585                | 76.4761               | (0.129)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 1,056.1700            | 1.0562                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 1,129.9900            | 1.1300                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R209             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 982.2400              | 0.9822                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 | 179.01 | Call | Bond Future | 1,774.8800            |                     | 1.7749                      | 2,668.6700            | 2.6687                | 50.358            | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 |        |      | Bond Future | 180.7849              |                     | 180.7849                    | 181.6787              | 181.6787              | 0.494             | 0.0000       | 0.0000      | 1,160         |
| 2015/07/29 | R210             | 06/08/2015 | 178.99 | Call | Bond Future | 1,794.8800            |                     | 1.7949                      | 2,688.6700            | 2.6887                | 49.797            | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 | 179.00 | Call | Bond Future | 1,784.8800            |                     | 1.7849                      | 2,678.6700            | 2.6787                | 50.076            | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 | 178.99 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 | 179.01 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 06/08/2015 | 179.00 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 05/11/2015 |        |      | Bond Future | 181.5835              |                     | 181.5835                    | 182.4896              | 182.4896              | 0.499             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R210             | 05/11/2015 | 182.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 489.6000              | 0.4896                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 05/11/2015 | 181.99 | Put  | Bond Future | 406.5000              |                     | 0.4065                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | R210             | 05/11/2015 | 182.01 | Put  | Bond Future | 426.5000              |                     | 0.4265                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | R210             | 05/11/2015 | 182.00 | Put  | Bond Future | 416.5000              |                     | 0.4165                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R210             | 05/11/2015 | 182.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 479.6000              | 0.4796                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 05/11/2015 | 181.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 499.6000              | 0.4996                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 184.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 |        |      | Bond Future | 185.0000                    | 185.0000                    | 185.6484              | 185.6484              | 0.350             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 185.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 658.3700              | 0.6584                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 185.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 648.3700              | 0.6484                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R210             | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 638.3700              | 0.6384                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 |        |      | Bond Future | 134.4006                    | 134.4006                    | 134.4009              | 134.4009              | 0.000             | 0.0000       | 0.0000      | 1,120         |
| 2015/07/29 | R211             | 06/08/2015 | 134.99 | Put  | Bond Future | 589.3900                    | 0.5894                      | 589.1400              | 0.5891                | (0.042)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 | 135.01 | Put  | Bond Future | 609.3900                    | 0.6094                      | 609.1400              | 0.6091                | (0.041)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 | 135.00 | Put  | Bond Future | 599.3900                    | 0.5994                      | 599.1400              | 0.5991                | (0.042)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 134.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 |        |      | Bond Future | 136.5791                    | 136.5791                    | 136.5778              | 136.5778              | (0.001)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 135.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 134.99 | Call | Bond Future | 1,589.1300                  | 1.5891                      | 1,587.8000            | 1.5878                | (0.084)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 135.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 135.00 | Call | Bond Future | 1,579.1300                  | 1.5791                      | 1,577.8000            | 1.5778                | (0.084)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 05/11/2015 | 135.01 | Call | Bond Future | 1,569.1300                  | 1.5691                      | 1,567.8000            | 1.5678                | (0.085)           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 |        |      | Bond Future | 139.0000                    | 139.0000                    | 138.8874              | 138.8874              | (0.081)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 138.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 102.5800              | 0.1026                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 139.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 122.5800              | 0.1226                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R211             | 04/02/2016 | 139.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 112.5800              | 0.1126                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 | 141.01 | Put  | Bond Future | 67.8200                     | 0.0678                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 |        |      | Bond Future | 140.9422                    | 140.9422                    | 141.2448              | 141.2448              | 0.215             | 0.0000       | 0.0000      | 1,045         |
| 2015/07/29 | R212             | 06/08/2015 | 141.00 | Put  | Bond Future | 57.8200                     | 0.0578                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 254.8000              | 0.2548                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 244.8000              | 0.2448                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 234.8000              | 0.2348                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 06/08/2015 | 140.99 | Put  | Bond Future | 47.8200                     | 0.0478                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 145.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 |        |      | Bond Future | 143.2267                    | 143.2267                    | 143.5326              | 143.5326              | 0.214             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 146.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 146.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 145.99 | Put  | Bond Future | 2,763.3100                  | 2.7633                      | 2,457.3700            | 2.4574                | (11.072)          | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 146.01 | Put  | Bond Future | 2,783.3100                  | 2.7833                      | 2,477.3700            | 2.4774                | (10.992)          | 0            | 0           | 0             |
| 2015/07/29 | R212             | 05/11/2015 | 146.00 | Put  | Bond Future | 2,773.3100                  | 2.7733                      | 2,467.3700            | 2.4674                | (11.032)          | 0            | 0           | 0             |
| 2015/07/29 | R212             | 04/02/2016 |        |      | Bond Future | 146.0000                    | 146.0000                    | 145.9573              | 145.9573              | (0.029)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R212             | 04/02/2016 | 146.00 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R212             | 04/02/2016 | 145.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 32.7100               | 0.0327                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 04/02/2016 | 146.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 52.7100               | 0.0527                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 04/02/2016 | 146.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 42.7100               | 0.0427                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R212             | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R212             | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 |        |      | Bond Future | 8.6131                      | 89.4496                     | 8.6060                | 89.5034               | (0.082)           | 0.0000       | 0.0000      | 16,379        |
| 2015/07/29 | R213             | 06/08/2015 | 8.49   | Put  | Bond Future | 1,262.1900                  | 1.2622                      | 1,190.5000            | 1.1905                | (5.680)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 | 8.51   | Put  | Bond Future | 1,154.7400                  | 1.1547                      | 1,083.1800            | 1.0832                | (6.197)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 | 8.49   | Call | Bond Future | 313.8900                    | 0.3139                      | 295.9800              | 0.2960                | (5.706)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 | 8.50   | Put  | Bond Future | 1,207.7900                  | 1.2078                      | 1,136.1300            | 1.1361                | (5.933)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 | 8.50   | Call | Bond Future | 337.1000                    | 0.3371                      | 319.2200              | 0.3192                | (5.304)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 06/08/2015 | 8.51   | Call | Bond Future | 361.5600                    | 0.3616                      | 343.7800              | 0.3438                | (4.918)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 | 7.76   | Call | Bond Future | 291.1500                    | 0.2911                      | 291.8100              | 0.2918                | 0.227             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 |        |      | Bond Future | 8.6701                      | 87.3478                     | 8.6630                | 87.4013               | (0.082)           | 0.0000       | 0.0000      | 1,478         |
| 2015/07/29 | R213             | 05/11/2015 | 7.74   | Call | Bond Future | 274.2500                    | 0.2743                      | 274.8100              | 0.2748                | 0.204             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 | 7.75   | Call | Bond Future | 282.3500                    | 0.2823                      | 282.9500              | 0.2830                | 0.213             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 | 7.74   | Put  | Bond Future | 7,713.4800                  | 7.7135                      | 7,660.5200            | 7.6605                | (0.687)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 | 7.76   | Put  | Bond Future | 7,561.1500                  | 7.5612                      | 7,508.2900            | 7.5083                | (0.699)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/11/2015 | 7.75   | Put  | Bond Future | 7,636.9100                  | 7.6369                      | 7,583.9900            | 7.5840                | (0.693)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 |        |      | Bond Future | 8.7207                      | 88.8538                     | 8.7135                | 88.9073               | (0.082)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.75   | Call | Bond Future | 3,361.5300                  | 3.3615                      | 3,381.3700            | 3.3814                | 0.590             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.74   | Put  | Bond Future | 3,179.9600                  | 3.1800                      | 3,146.1300            | 3.1461                | (1.064)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.76   | Put  | Bond Future | 3,102.7000                  | 3.1077                      | 3,074.2600            | 3.0743                | (1.076)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.75   | Put  | Bond Future | 3,143.6800                  | 3.1437                      | 3,110.0400            | 3.1100                | (1.070)           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.76   | Call | Bond Future | 3,399.7000                  | 3.3997                      | 3,419.7400            | 3.4197                | 0.589             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 04/02/2016 | 8.74   | Call | Bond Future | 3,323.5700                  | 3.3236                      | 3,343.2200            | 3.3432                | 0.591             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 90.7700               | 0.0908                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 |        |      | Bond Future | 8.7600                      | 8.7600                      | 8.7523                | 86.9556               | (0.088)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 17.0200               | 0.0170                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.75   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R213             | 05/05/2016 | 8.76   | Call | Bond Future | 0.0000                      | 0.0000                      | 56.6400               | 0.0566                | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 | 8.76   | Put  | Bond Future | 740.9700                    | 0.7410                      | 690.7200              | 0.6907                | (6.782)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 |        |      | Bond Future | 8.7571                      | 80.0177                     | 8.7553                | 80.0325               | (0.020)           | 0.0000       | 0.0000      | 19,403        |
| 2015/07/29 | R214             | 06/08/2015 | 8.75   | Put  | Bond Future | 782.4500                    | 0.7825                      | 731.9500              | 0.7319                | (6.454)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 | 8.74   | Call | Bond Future | 684.1400                    | 0.6841                      | 648.2200              | 0.6482                | (5.250)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 | 8.75   | Call | Bond Future | 723.6200                    | 0.7236                      | 687.8600              | 0.6879                | (4.942)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 | 8.76   | Call | Bond Future | 764.5200                    | 0.7645                      | 729.0100              | 0.7290                | (4.645)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 06/08/2015 | 8.74   | Put  | Bond Future | 825.4800                    | 0.8255                      | 774.8200              | 0.7748                | (6.137)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/11/2015 |        |      | Bond Future | 8.8076                      | 78.0169                     | 8.8059                | 78.0310               | (0.020)           | 0.0000       | 0.0000      | 3,299         |
| 2015/07/29 | R214             | 05/11/2015 | 7.99   | Put  | Bond Future | 7,587.6700                  | 7.5877                      | 7,568.7600            | 7.5688                | (0.249)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/11/2015 | 8.00   | Put  | Bond Future | 7,505.4500                  | 7.5054                      | 7,486.4800            | 7.4865                | (0.253)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/11/2015 | 8.01   | Put  | Bond Future | 7,424.4100                  | 7.4244                      | 7,405.3700            | 7.4054                | (0.256)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/11/2015 | 7.99   | Call | Bond Future | 424.7400                    | 0.4247                      | 419.8600              | 0.4199                | (1.149)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/11/2015 | 8.00   | Call | Bond Future | 436.5000                    | 0.4365                      | 431.5600              | 0.4316                | (1.132)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/07/29 | R214             | 05/11/2015 | 8.01   | Call | Bond Future | 449.2700              | 0.4493              | 444.2600        | 0.4443        | (1.115)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 |        |      | Bond Future | 8.8525                | 79.3621             | 8.8508          | 79.3754       | (0.019)           | 0.0000       | 0.0000      | 4,620         |
| 2015/07/29 | R214             | 04/02/2016 | 7.99   | Put  | Bond Future | 8,529.9900            | 8.5300              | 8,512.9200      | 8.5129        | (0.200)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 | 8.00   | Call | Bond Future | 1,035.6700            | 1.0357              | 1,031.9200      | 1.0319        | (0.362)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 | 8.01   | Call | Bond Future | 1,054.9400            | 1.0549              | 1,051.1800      | 1.0512        | (0.356)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 | 7.99   | Call | Bond Future | 1,018.0000            | 1.0180              | 1,014.2600      | 1.0143        | (0.367)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 | 8.01   | Put  | Bond Future | 8,379.6000            | 8.3796              | 8,362.5100      | 8.3625        | (0.204)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 04/02/2016 | 8.00   | Put  | Bond Future | 8,453.9100            | 8.4539              | 8,436.8300      | 8.4368        | (0.202)           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                | 0.0000              | 986.1300        | 0.9861        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 |        |      | Bond Future | 8.8800                | 8.8800              | 8.8857          | 77.5061       | 0.065             | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                | 0.0000              | 828.8300        | 0.8288        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                | 0.0000              | 907.5500        | 0.9075        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R214             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 |        |      | Bond Future | 8.8374                | 102.9846            | 8.8305          | 103.0570      | (0.078)           | 0.0000       | 0.0000      | 28,535        |
| 2015/07/29 | R248             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 | 8.74   | Put  | Bond Future | 1,037.2800            | 1.0373              | 964.8500        | 0.9648        | (6.983)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 | 8.76   | Put  | Bond Future | 822.7600              | 0.8228              | 750.3300        | 0.7503        | (8.803)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 06/08/2015 | 8.75   | Put  | Bond Future | 929.9200              | 0.9299              | 857.4900        | 0.8575        | (7.789)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 | 8.01   | Put  | Bond Future | 9,988.5300            | 9.9885              | 9,916.0500      | 9.9161        | (0.726)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 |        |      | Bond Future | 8.8899                | 100.2149            | 8.8829          | 100.2874      | (0.078)           | 0.0000       | 0.0000      | 16,449        |
| 2015/07/29 | R248             | 05/11/2015 | 8.00   | Put  | Bond Future | 10,111.9900           | 10.1120             | 10,039.5100     | 10.0395       | (0.717)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 | 8.01   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 | 7.99   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 | 8.00   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/11/2015 | 7.99   | Put  | Bond Future | 10,235.7000           | 10.2357             | 10,163.2200     | 10.1632       | (0.708)           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 |        |      | Bond Future | 8.9368                | 101.9428            | 8.9298          | 102.0153      | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 8.99   | Call | Bond Future | 546.4000              | 0.5464              | 618.9700        | 0.6190        | 13.281            | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 9.00   | Call | Bond Future | 648.6100              | 0.6486              | 721.1800        | 0.7212        | 11.189            | 0            | 0           | 0             |
| 2015/07/29 | R248             | 04/02/2016 | 9.01   | Call | Bond Future | 750.6300              | 0.7506              | 823.2000        | 0.8232        | 9.668             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 |        |      | Bond Future | 8.9700                | 8.9700              | 8.9667          | 99.4120       | (0.037)           | 0.0000       | 0.0000      | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 8.99   | Call | Bond Future | 0.0000                | 0.0000              | 238.9000        | 0.2389        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 9.00   | Call | Bond Future | 0.0000                | 0.0000              | 340.9900        | 0.3410        | 100.000           | 0            | 0           | 0             |
| 2015/07/29 | R248             | 05/05/2016 | 9.01   | Call | Bond Future | 0.0000                | 0.0000              | 442.8900        | 0.4429        | 100.000           | 0            | 0           | 0             |

Total

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