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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2016 TO 27/07/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/07/27 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2025             | 04/08/2016 | 123.86 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 04/08/2016 |        |      | Bond Future        | 127.7112              | 127.7112            | 127.8040        | 127.8040      | 0.073             | 0.0000       | 0.0000      | 2,054         |
| 2016/07/27 | 2025             | 04/08/2016 | 123.86 | Call | Bond Future        | 3,851.1600            | 3.8512              | 3,943.9900      | 3.9440        | 2.410             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 04/08/2016 | 123.87 | Call | Bond Future        | 3,841.1600            | 3.8412              | 3,933.9900      | 3.9340        | 2.417             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 04/08/2016 | 123.85 | Call | Bond Future        | 3,861.1600            | 3.8612              | 3,953.9900      | 3.9540        | 2.404             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 04/08/2016 | 123.85 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 04/08/2016 | 123.87 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 |        |      | Bond Future        | 130.1267              | 130.1267            | 130.2192        | 130.2192      | 0.071             | 0.0000       | 0.0000      | 1,106         |
| 2016/07/27 | 2025             | 03/11/2016 | 129.21 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 | 129.23 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 | 129.21 | Call | Bond Future        | 916.7200              | 0.9167              | 1,009.1700      | 1.0092        | 10.085            | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 | 129.22 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 | 129.22 | Call | Bond Future        | 906.7200              | 0.9067              | 999.1700        | 0.9992        | 10.196            | 0            | 0           | 0             |
| 2016/07/27 | 2025             | 03/11/2016 | 129.23 | Call | Bond Future        | 896.7200              | 0.8967              | 989.1700        | 0.9892        | 10.310            | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/08/2016 | 10.17  | Call | Bond Future        | 7,097.4800            | 7.0975              | 7,037.1300      | 7.0371        | (0.850)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/08/2016 |        |      | Bond Future        | 9.1264                | 91.5793             | 9.1348          | 91.5189       | 0.092             | 0.0000       | 0.0000      | 18,684        |
| 2016/07/27 | 2030             | 04/08/2016 | 10.17  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 | 9.35   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 |        |      | Bond Future        | 9.1677                | 93.3059             | 9.1766          | 93.2428       | 0.097             | 0.0000       | 0.0000      | 20,865        |
| 2016/07/27 | 2030             | 03/11/2016 | 9.34   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 | 9.33   | Call | Bond Future        | 1,142.9900            | 1.1430              | 1,079.9200      | 1.0799        | (5.518)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 | 9.34   | Call | Bond Future        | 1,212.7600            | 1.2128              | 1,149.6900      | 1.1497        | (5.201)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 | 9.35   | Call | Bond Future        | 1,282.4600            | 1.2825              | 1,219.3900      | 1.2194        | (4.918)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 03/11/2016 | 9.33   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.29   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 |        |      | Bond Future        | 9.2041                | 91.1372             | 9.2134          | 91.0724       | 0.100             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.31   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.29   | Call | Bond Future        | 599.5100              | 0.5995              | 534.6800        | 0.5347        | (10.814)          | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.30   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.30   | Call | Bond Future        | 668.9500              | 0.6689              | 604.1200        | 0.6041        | (9.691)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 02/02/2017 | 9.31   | Call | Bond Future        | 738.3200              | 0.7383              | 673.4900        | 0.6735        | (8.781)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.33   | Call | Bond Future        | 671.0900              | 0.6711              | 602.4700        | 0.6025        | (10.225)          | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 |        |      | Bond Future        | 9.2326                | 93.0244             | 9.2425          | 92.9558       | 0.107             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.34   | Call | Bond Future        | 739.6200              | 0.7396              | 671.0000        | 0.6710        | (9.278)           | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.32   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.34   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.32   | Call | Bond Future        | 602.4900              | 0.6025              | 533.8700        | 0.5339        | (11.389)          | 0            | 0           | 0             |
| 2016/07/27 | 2030             | 04/05/2017 | 9.33   | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | 2032             | 04/08/2016 | 9.01   | Call | Bond Future | 164.3500              | 0.1643              | 123.4600        | 0.1235        | (24.880)          | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/08/2016 |        |      | Bond Future | 9.2518                | 94.7602             | 9.2652          | 94.6576       | 0.144             | 0.0000       | 0.0000      | 3,501         |
| 2016/07/27 | 2032             | 04/08/2016 | 8.99   | Call | Bond Future | 140.2500              | 0.1403              | 103.5400        | 0.1035        | (26.175)          | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/08/2016 | 9.00   | Call | Bond Future | 151.9200              | 0.1519              | 113.1500        | 0.1131        | (25.520)          | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/08/2016 | 8.99   | Put  | Bond Future | 2,186.3700            | 2.1864              | 2,252.2500      | 2.2522        | 3.013             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/08/2016 | 9.01   | Put  | Bond Future | 2,051.8400            | 2.0518              | 2,113.5400      | 2.1135        | 3.007             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/08/2016 | 9.00   | Put  | Bond Future | 2,118.6700            | 2.1187              | 2,182.4900      | 2.1825        | 3.012             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 |        |      | Bond Future | 9.2968                | 92.3882             | 9.3108          | 92.2820       | 0.150             | 0.0000       | 0.0000      | 11,180        |
| 2016/07/27 | 2032             | 03/11/2016 | 10.28  | Put  | Bond Future | 452.3200              | 0.4523              | 459.0800        | 0.4591        | 1.495             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 | 10.30  | Put  | Bond Future | 432.9400              | 0.4329              | 439.3900        | 0.4394        | 1.490             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 | 10.29  | Put  | Bond Future | 442.5400              | 0.4425              | 449.1400        | 0.4491        | 1.491             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 | 10.30  | Call | Bond Future | 7,616.1700            | 7.6162              | 7,516.4000      | 7.5164        | (1.310)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 | 10.28  | Call | Bond Future | 7,500.5600            | 7.5006              | 7,401.1000      | 7.4011        | (1.326)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 03/11/2016 | 10.29  | Call | Bond Future | 7,558.3100            | 7.5583              | 7,458.6900      | 7.4587        | (1.318)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.53   | Call | Bond Future | 4,298.9300            | 4.2989              | 4,226.6100      | 4.2266        | (1.682)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 |        |      | Bond Future | 9.3371                | 94.2079             | 9.3516          | 94.0991       | 0.155             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.51   | Call | Bond Future | 4,215.2300            | 4.2152              | 4,143.6000      | 4.1436        | (1.699)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.52   | Call | Bond Future | 4,256.8500            | 4.2569              | 4,184.8800      | 4.1849        | (1.691)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.51   | Put  | Bond Future | 2,929.6900            | 2.9297              | 2,966.8900      | 2.9669        | 1.270             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.53   | Put  | Bond Future | 2,866.3800            | 2.8664              | 2,902.8900      | 2.9029        | 1.274             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 02/02/2017 | 9.52   | Put  | Bond Future | 2,897.7600            | 2.8978              | 2,934.6200      | 2.9346        | 1.272             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.45   | Call | Bond Future | 4,621.1900            | 4.6212              | 4,551.7700      | 4.5518        | (1.502)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 |        |      | Bond Future | 9.3659                | 91.9967             | 9.3812          | 91.8831       | 0.163             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.46   | Call | Bond Future | 4,660.5900            | 4.6606              | 4,590.8700      | 4.5909        | (1.496)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.44   | Put  | Bond Future | 4,034.0700            | 4.0341              | 4,078.5200      | 4.0785        | 1.102             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.46   | Put  | Bond Future | 3,965.1900            | 3.9652              | 4,009.0300      | 4.0090        | 1.106             | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.44   | Call | Bond Future | 4,582.2500            | 4.5823              | 4,513.1400      | 4.5131        | (1.508)           | 0            | 0           | 0             |
| 2016/07/27 | 2032             | 04/05/2017 | 9.45   | Put  | Bond Future | 3,999.3600            | 3.9994              | 4,043.5000      | 4.0435        | 1.104             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 | 104.99 | Call | Bond Future | 2,589.7800            | 2.5898              | 2,702.6800      | 2.7027        | 4.359             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 | 105.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 |        |      | Bond Future | 107.5798              | 107.5798            | 107.6927        | 107.6927      | 0.105             | 0.0000       | 0.0000      | 531           |
| 2016/07/27 | 2033             | 04/08/2016 | 104.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 | 105.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 | 105.00 | Call | Bond Future | 2,579.7800            | 2.5798              | 2,692.6800      | 2.6927        | 4.376             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 04/08/2016 | 105.01 | Call | Bond Future | 2,569.7800            | 2.5698              | 2,682.6800      | 2.6827        | 4.393             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 |        |      | Bond Future | 108.5978              | 108.5978            | 108.7110        | 108.7110      | 0.104             | 0.0000       | 0.0000      | 3,911         |
| 2016/07/27 | 2033             | 03/11/2016 | 109.16 | Put  | Bond Future | 562.1900              | 0.5622              | 448.9600        | 0.4490        | (20.141)          | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 | 109.17 | Put  | Bond Future | 572.1900              | 0.5722              | 458.9600        | 0.4590        | (19.789)          | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 | 109.18 | Put  | Bond Future | 582.1900              | 0.5822              | 468.9600        | 0.4690        | (19.449)          | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 | 109.16 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 | 109.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2033             | 03/11/2016 | 109.18 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/08/2016 |        |      | Bond Future | 9.4014                | 92.0997             | 9.4148          | 91.9866       | 0.143             | 0.0000       | 0.0000      | 18,687        |
| 2016/07/27 | 2037             | 04/08/2016 | 9.24   | Put  | Bond Future | 1,724.0800            | 1.7241              | 1,769.3700      | 1.7694        | 2.627             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/08/2016 | 9.26   | Put  | Bond Future | 1,599.2300            | 1.5992              | 1,639.3800      | 1.6394        | 2.511             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/08/2016 | 9.24   | Call | Bond Future | 346.1700              | 0.3462              | 278.4300        | 0.2784        | (19.568)          | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | 2037             | 04/08/2016 | 9.25   | Put  | Bond Future | 1,660.9400                  | 1.6609                      | 1,703.6700            | 1.7037                | 2.573             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/08/2016 | 9.25   | Call | Bond Future | 369.3300                    | 0.3693                      | 299.0300              | 0.2990                | (19.034)          | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/08/2016 | 9.26   | Call | Bond Future | 393.7900                    | 0.3938                      | 320.9100              | 0.3209                | (18.507)          | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 | 10.35  | Call | Bond Future | 7,749.0800                  | 7.7491                      | 7,641.6000            | 7.6416                | (1.387)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 | 10.36  | Put  | Bond Future | 630.3200                    | 0.6303                      | 639.2900              | 0.6393                | 1.423             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 |        |      | Bond Future | 9.4439                      | 93.8360                     | 9.4579                | 93.7193               | 0.148             | 0.0000       | 0.0000      | 38,882        |
| 2016/07/27 | 2037             | 03/11/2016 | 10.36  | Call | Bond Future | 7,809.7300                  | 7.8097                      | 7,702.0600            | 7.7021                | (1.379)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 | 10.37  | Call | Bond Future | 7,870.4900                  | 7.8705                      | 7,762.6200            | 7.7626                | (1.371)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 | 10.35  | Put  | Bond Future | 643.1600                    | 0.6432                      | 652.3200              | 0.6523                | 1.424             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 03/11/2016 | 10.37  | Put  | Bond Future | 617.7000                    | 0.6177                      | 626.4700              | 0.6265                | 1.420             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.68   | Put  | Bond Future | 3,223.9500                  | 3.2239                      | 3,263.4300            | 3.2634                | 1.225             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 |        |      | Bond Future | 9.4824                      | 91.4274                     | 9.4969                | 91.3079               | 0.152             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.67   | Put  | Bond Future | 3,258.8700                  | 3.2589                      | 3,298.7200            | 3.2987                | 1.223             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.68   | Call | Bond Future | 4,836.9200                  | 4.8369                      | 4,756.8900            | 4.7569                | (1.655)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.66   | Call | Bond Future | 4,745.5800                  | 4.7456                      | 4,666.2900            | 4.6663                | (1.671)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.67   | Call | Bond Future | 4,791.2800                  | 4.7913                      | 4,711.6200            | 4.7116                | (1.663)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 02/02/2017 | 9.66   | Put  | Bond Future | 3,293.8500                  | 3.2938                      | 3,334.0700            | 3.3341                | 1.221             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 |        |      | Bond Future | 9.5141                      | 93.3207                     | 9.5293                | 93.1963               | 0.159             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.58   | Put  | Bond Future | 4,592.9000                  | 4.5929                      | 4,641.3100            | 4.6413                | 1.054             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.60   | Put  | Bond Future | 4,516.2100                  | 4.5162                      | 4,563.9700            | 4.5640                | 1.058             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.59   | Put  | Bond Future | 4,554.5800                  | 4.5546                      | 4,602.6700            | 4.6027                | 1.056             | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.60   | Call | Bond Future | 5,217.1400                  | 5.2171                      | 5,140.5200            | 5.1405                | (1.469)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.58   | Call | Bond Future | 5,131.3100                  | 5.1313                      | 5,055.3400            | 5.0553                | (1.481)           | 0            | 0           | 0             |
| 2016/07/27 | 2037             | 04/05/2017 | 9.59   | Call | Bond Future | 5,174.3100                  | 5.1743                      | 5,098.0200            | 5.0980                | (1.474)           | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 |        |      | Bond Future | 133.3389                    | 133.3389                    | 133.3853              | 133.3853              | 0.035             | 0.0000       | 0.0000      | 13,364        |
| 2016/07/27 | 2038             | 04/08/2016 | 129.31 | Call | Bond Future | 4,028.9400                  | 4.0289                      | 4,075.3300            | 4.0753                | 1.151             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 | 129.30 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 | 129.32 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 | 129.31 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 | 129.32 | Call | Bond Future | 4,018.9400                  | 4.0189                      | 4,065.3300            | 4.0653                | 1.154             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 04/08/2016 | 129.30 | Call | Bond Future | 4,038.9400                  | 4.0389                      | 4,085.3300            | 4.0853                | 1.149             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 | 136.32 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 |        |      | Bond Future | 135.8611                    | 135.8611                    | 135.9060              | 135.9060              | 0.033             | 0.0000       | 0.0000      | 17,566        |
| 2016/07/27 | 2038             | 03/11/2016 | 136.33 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 | 136.31 | Put  | Bond Future | 448.9400                    | 0.4489                      | 404.0100              | 0.4040                | (10.008)          | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 | 136.33 | Put  | Bond Future | 468.9400                    | 0.4689                      | 424.0100              | 0.4240                | (9.581)           | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 | 136.31 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2038             | 03/11/2016 | 136.32 | Put  | Bond Future | 458.9400                    | 0.4589                      | 414.0100              | 0.4140                | (9.790)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 |        |      | Bond Future | 9.4313                      | 96.1916                     | 9.4398                | 96.1153               | 0.089             | 0.0000       | 0.0000      | 2,993         |
| 2016/07/27 | 2040             | 04/08/2016 | 9.49   | Put  | Bond Future | 695.9500                    | 0.6959                      | 674.8700              | 0.6749                | (3.029)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 | 9.50   | Call | Bond Future | 1,279.2400                  | 1.2792                      | 1,181.2300            | 1.1812                | (7.662)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 | 9.51   | Call | Bond Future | 1,334.1900                  | 1.3342                      | 1,235.5800            | 1.2356                | (7.391)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 | 9.49   | Call | Bond Future | 1,225.7800                  | 1.2258                      | 1,128.4400            | 1.1284                | (7.941)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 | 9.51   | Put  | Bond Future | 624.8100                    | 0.6248                      | 602.4600              | 0.6025                | (3.577)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/08/2016 | 9.50   | Put  | Bond Future | 659.5700                    | 0.6596                      | 637.8200              | 0.6378                | (3.298)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 |        |      | Bond Future | 9.4734                      | 98.0051                     | 9.4822                | 97.9258               | 0.093             | 0.0000       | 0.0000      | 3,584         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | 2040             | 03/11/2016 | 9.69   | Put  | Bond Future | 2,270.1400            |                     | 2.2701                      | 2,285.8100            | 2.2858                | 0.690             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 | 9.71   | Put  | Bond Future | 2,201.5400            |                     | 2.2015                      | 2,216.6300            | 2.2166                | 0.685             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 | 9.70   | Put  | Bond Future | 2,235.6300            |                     | 2.2356                      | 2,251.0100            | 2.2510                | 0.688             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 | 9.71   | Call | Bond Future | 4,291.3000            |                     | 4.2913                      | 4,227.0400            | 4.2270                | (1.497)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 | 9.69   | Call | Bond Future | 4,186.1900            |                     | 4.1862                      | 4,122.5100            | 4.1225                | (1.521)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 03/11/2016 | 9.70   | Call | Bond Future | 4,238.6000            |                     | 4.2386                      | 4,174.6300            | 4.1746                | (1.509)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.58   | Call | Bond Future | 4,656.4500            |                     | 4.6564                      | 4,600.8500            | 4.6008                | (1.194)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 |        |      | Bond Future | 9.5115                |                     | 95.4282                     | 9.5206                | 95.3468               | 0.096             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.59   | Call | Bond Future | 4,703.0600            |                     | 4.7031                      | 4,647.2000            | 4.6472                | (1.188)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.60   | Call | Bond Future | 4,749.8900            |                     | 4.7499                      | 4,693.7700            | 4.6938                | (1.182)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.58   | Put  | Bond Future | 4,049.0500            |                     | 4.0490                      | 4,074.8500            | 4.0749                | 0.637             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.60   | Put  | Bond Future | 3,966.3600            |                     | 3.9664                      | 3,991.6400            | 3.9916                | 0.637             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 02/02/2017 | 9.59   | Put  | Bond Future | 4,007.5300            |                     | 4.0075                      | 4,033.0700            | 4.0331                | 0.637             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 |        |      | Bond Future | 9.5430                |                     | 97.4044                     | 9.5527                | 97.3187               | 0.102             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.62   | Put  | Bond Future | 4,982.6000            |                     | 4.9826                      | 5,012.0600            | 5.0121                | 0.591             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.64   | Put  | Bond Future | 4,900.2600            |                     | 4.9003                      | 4,929.2800            | 4.9293                | 0.592             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.62   | Call | Bond Future | 5,660.0600            |                     | 5.6601                      | 5,603.8600            | 5.6039                | (0.993)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.63   | Put  | Bond Future | 4,941.1200            |                     | 4.9411                      | 4,970.3600            | 4.9704                | 0.592             | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.63   | Call | Bond Future | 5,705.9500            |                     | 5.7060                      | 5,649.5300            | 5.6495                | (0.989)           | 0            | 0           | 0             |
| 2016/07/27 | 2040             | 04/05/2017 | 9.64   | Call | Bond Future | 5,752.3300            |                     | 5.7523                      | 5,695.6900            | 5.6957                | (0.985)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 | 9.50   | Call | Bond Future | 1,014.1700            |                     | 1.0142                      | 896.7500              | 0.8967                | (11.578)          | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 |        |      | Bond Future | 9.4863                |                     | 93.0794                     | 9.4997                | 92.9570               | 0.142             | 0.0000       | 0.0000      | 16,138        |
| 2016/07/27 | 2044             | 04/08/2016 | 9.51   | Call | Bond Future | 1,062.2900            |                     | 1.0623                      | 943.0400              | 0.9430                | (11.226)          | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 | 9.49   | Put  | Bond Future | 933.6800              |                     | 0.9337                      | 940.5000              | 0.9405                | 0.730             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 | 9.51   | Put  | Bond Future | 846.3600              |                     | 0.8464                      | 849.4700              | 0.8495                | 0.367             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 | 9.49   | Call | Bond Future | 967.6000              |                     | 0.9676                      | 852.0600              | 0.8521                | (11.941)          | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/08/2016 | 9.50   | Put  | Bond Future | 889.1700              |                     | 0.8892                      | 894.1100              | 0.8941                | 0.556             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 |        |      | Bond Future | 9.5280                |                     | 94.8343                     | 9.5420                | 94.7080               | 0.147             | 0.0000       | 0.0000      | 17,151        |
| 2016/07/27 | 2044             | 03/11/2016 | 10.42  | Call | Bond Future | 8,258.4400            |                     | 8.2584                      | 8,142.6000            | 8.1426                | (1.403)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 | 10.41  | Put  | Bond Future | 769.5900              |                     | 0.7696                      | 780.2600              | 0.7803                | 1.386             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 | 10.43  | Put  | Bond Future | 742.5000              |                     | 0.7425                      | 752.7500              | 0.7528                | 1.380             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 | 10.42  | Put  | Bond Future | 756.0000              |                     | 0.7560                      | 766.4600              | 0.7665                | 1.384             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 | 10.43  | Call | Bond Future | 8,323.0300            |                     | 8.3230                      | 8,206.9800            | 8.2070                | (1.394)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 03/11/2016 | 10.41  | Call | Bond Future | 8,193.8200            |                     | 8.1938                      | 8,078.1900            | 8.0782                | (1.411)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 |        |      | Bond Future | 9.5661                |                     | 92.3201                     | 9.5805                | 92.1908               | 0.151             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.77   | Call | Bond Future | 5,378.8100            |                     | 5.3788                      | 5,291.5700            | 5.2916                | (1.622)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.76   | Put  | Bond Future | 3,617.4500            |                     | 3.6175                      | 3,659.9700            | 3.6600                | 1.175             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.78   | Put  | Bond Future | 3,542.6800            |                     | 3.5427                      | 3,584.4300            | 3.5844                | 1.178             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.77   | Put  | Bond Future | 3,580.0300            |                     | 3.5800                      | 3,622.1700            | 3.6222                | 1.177             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.78   | Call | Bond Future | 5,428.1200            |                     | 5.4281                      | 5,340.4900            | 5.3405                | (1.614)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 02/02/2017 | 9.76   | Call | Bond Future | 5,329.4300            |                     | 5.3294                      | 5,242.5700            | 5.2426                | (1.630)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/05/2017 |        |      | Bond Future | 9.5977                |                     | 94.2320                     | 9.6128                | 94.0976               | 0.157             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 2044             | 04/05/2017 | 9.67   | Call | Bond Future | 5,728.9300            |                     | 5.7289                      | 5,646.0100            | 5.6460                | (1.447)           | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/05/2017 | 9.66   | Put  | Bond Future | 5,130.4700            |                     | 5.1305                      | 5,182.3600            | 5.1824                | 1.011             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/05/2017 | 9.68   | Put  | Bond Future | 5,046.2500            |                     | 5.0463                      | 5,097.4500            | 5.0975                | 1.015             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/05/2017 | 9.67   | Put  | Bond Future | 5,088.3800            |                     | 5.0884                      | 5,139.9200            | 5.1399                | 1.013             | 0            | 0           | 0             |
| 2016/07/27 | 2044             | 04/05/2017 | 9.68   | Call | Bond Future | 5,774.7800            |                     | 5.7748                      | 5,691.5200            | 5.6915                | (1.442)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | 2044             | 04/05/2017 | 9.66   | Call | Bond Future        | 5,682.9100            | 5.6829              | 5,600.3400      | 5.6003        | (1.453)           | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.02 | Put  | Bond Future        | 133.9010              | 133.9010            | 133.9480        | 133.9480      | 0.035             | 0.0000       | 0.0000      | 14,438        |
| 2016/07/27 | 2046             | 04/08/2016 | 129.00 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.01 | Put  | Bond Future        | 4,900.9600            | 4.9010              | 4,948.0100      | 4.9480        | 0.960             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.01 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.02 | Call | Bond Future        | 4,890.9600            | 4.8910              | 4,938.0100      | 4.9380        | 0.962             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 04/08/2016 | 129.02 | Call | Bond Future        | 4,880.9600            | 4.8810              | 4,928.0100      | 4.9280        | 0.964             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.07 | Put  | Bond Future        | 2,138.2900            | 2.1383              | 2,092.7000      | 2.0927        | (2.132)           | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.09 | Put  | Bond Future        | 134.9317              | 134.9317            | 134.9773        | 134.9773      | 0.034             | 0.0000       | 0.0000      | 17,026        |
| 2016/07/27 | 2046             | 03/11/2016 | 137.08 | Put  | Bond Future        | 2,158.2900            | 2.1583              | 2,112.7000      | 2.1127        | (2.112)           | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.08 | Put  | Bond Future        | 2,148.2900            | 2.1483              | 2,102.7000      | 2.1027        | (2.122)           | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.09 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.07 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2046             | 03/11/2016 | 137.08 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.14 | Call | Bond Future        | 3,276.9100            | 3.2769              | 3,326.9700      | 3.3270        | 1.528             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.12 | Call | Bond Future        | 142.4169              | 142.4169            | 142.4670        | 142.4670      | 0.035             | 0.0000       | 0.0000      | 5,320         |
| 2016/07/27 | 2050             | 04/08/2016 | 139.13 | Call | Bond Future        | 3,296.9100            | 3.2969              | 3,346.9700      | 3.3470        | 1.518             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.13 | Call | Bond Future        | 3,286.9100            | 3.2869              | 3,336.9700      | 3.3370        | 1.523             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.12 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.14 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 04/08/2016 | 139.13 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.52 | Put  | Bond Future        | 4,409.3900            | 4.4094              | 4,360.7000      | 4.3607        | (1.104)           | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.54 | Put  | Bond Future        | 145.1106              | 145.1106            | 145.1593        | 145.1593      | 0.034             | 0.0000       | 0.0000      | 21,628        |
| 2016/07/27 | 2050             | 03/11/2016 | 149.52 | Call | Bond Future        | 4,429.3900            | 4.4294              | 4,380.7000      | 4.3807        | (1.099)           | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.53 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.53 | Call | Bond Future        | 4,419.3900            | 4.4194              | 4,370.7000      | 4.3707        | (1.102)           | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.53 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 2050             | 03/11/2016 | 149.54 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | AL37             | 04/08/2016 |        |      | Index Future       | 494.4350              | 494.4350            | 494.9320        | 494.9320      | 0.101             | 0.0000       | 0.0000      | 2             |
| 2016/07/27 | AL37             | 03/11/2016 |        |      | Index Future       | 503.8540              | 503.8540            | 504.3560        | 504.3560      | 0.100             | 0.0000       | 0.0000      | 15            |
| 2016/07/27 | AL37             | 02/02/2017 |        |      | Index Future       | 513.7700              | 513.7700            | 514.2850        | 514.2850      | 0.100             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | AL7T             | 04/08/2016 |        |      | Index Future       | 573.3100              | 573.3100            | 573.1440        | 573.1440      | (0.029)           | 0.0000       | 0.0000      | 2             |
| 2016/07/27 | AL7T             | 03/11/2016 |        |      | Index Future       | 584.2310              | 584.2310            | 584.0570        | 584.0570      | (0.030)           | 0.0000       | 0.0000      | 9             |
| 2016/07/27 | AL7T             | 02/02/2017 |        |      | Index Future       | 595.7300              | 595.7300            | 595.5550        | 595.5550      | (0.029)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ALBI             | 04/08/2016 |        |      | Index Future       | 521.8680              | 521.8680            | 521.6400        | 521.6400      | (0.044)           | 0.0000       | 0.0000      | 254           |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | ALBI             | 03/11/2016 |        |     | Index Future       | 531.8090                    | 531.8090                    | 531.5730              | 531.5730              | (0.044)           | 0.0000       | 0.0000      | 470           |
| 2016/07/27 | ALBI             | 02/02/2017 |        |     | Index Future       | 542.2800                    | 542.2800                    | 542.0370              | 542.0370              | (0.045)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ALBI             | 04/05/2017 |        |     | Index Future       | 553.5000                    | 553.5000                    | 553.2360              | 553.2360              | (0.048)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C211             | 31/01/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | EL28             | 04/08/2016 |        |      | Bond Future        | 131.1594                    | 131.1594                    | 131.2095              | 131.2095              | 0.038             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.86 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.88 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.86 | Call | Bond Future        | 4,299.4500                  | 4.2994                      | 4,349.5400            | 4.3495                | 1.165             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.87 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.87 | Call | Bond Future        | 4,289.4500                  | 4.2894                      | 4,339.5400            | 4.3395                | 1.168             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/08/2016 | 126.88 | Call | Bond Future        | 4,279.4500                  | 4.2794                      | 4,329.5400            | 4.3295                | 1.170             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.17 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 |        |      | Bond Future        | 131.9799                    | 131.9799                    | 132.0286              | 132.0286              | 0.037             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.15 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.16 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.15 | Put  | Bond Future        | 170.1000                    | 0.1701                      | 121.4000              | 0.1214                | (28.630)          | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.17 | Put  | Bond Future        | 190.1000                    | 0.1901                      | 141.4000              | 0.1414                | (25.618)          | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 03/11/2016 | 132.16 | Put  | Bond Future        | 180.1000                    | 0.1801                      | 131.4000              | 0.1314                | (27.041)          | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.12 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | EL28             | 02/02/2017 |        |      | Bond Future | 134.5868              |                     | 134.5868        | 134.6359      | 0.037             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000                |                     | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000                |                     | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.10 | Put  | Bond Future | 513.1900              | 0.5132              | 464.0600        | 0.4641        | (9.573)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.12 | Put  | Bond Future | 533.1900              | 0.5332              | 484.0600        | 0.4841        | (9.214)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 02/02/2017 | 135.11 | Put  | Bond Future | 523.1900              | 0.5232              | 474.0600        | 0.4741        | (9.390)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 |        |      | Bond Future | 137.3790              | 137.3790            | 137.4256        | 137.4256      | 0.034             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.90 | Put  | Bond Future | 520.9900              | 0.5210              | 474.4100        | 0.4744        | (8.941)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.92 | Put  | Bond Future | 540.9900              | 0.5410              | 494.4100        | 0.4944        | (8.610)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.91 | Put  | Bond Future | 530.9900              | 0.5310              | 484.4100        | 0.4844        | (8.772)           | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.91 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | EL28             | 04/05/2017 | 137.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 |        |      | Bond Future | 10.2704               | 80.8938             | 10.2829         | 80.8114       | 0.121             | 0.0000       | 0.0000      | 6,771         |
| 2016/07/27 | ES33             | 04/08/2016 | 10.24  | Put  | Bond Future | 201.7200              | 0.2017              | 284.1400        | 0.2841        | 40.859            | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 | 10.26  | Put  | Bond Future | 68.9700               | 0.0690              | 151.3900        | 0.1514        | 119.501           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 | 10.25  | Put  | Bond Future | 135.3000              | 0.1353              | 217.7200        | 0.2177        | 60.916            | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 | 10.26  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 | 10.24  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/08/2016 | 10.25  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 |        |      | Bond Future | 10.3446               | 78.6266             | 10.3576         | 78.5413       | 0.126             | 0.0000       | 0.0000      | 6,789         |
| 2016/07/27 | ES33             | 03/11/2016 | 11.29  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 | 11.31  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 | 11.30  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 | 11.31  | Call | Bond Future | 5,940.0500            | 5.9400              | 5,854.7100      | 5.8547        | (1.437)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 | 11.29  | Call | Bond Future | 5,824.1400            | 5.8241              | 5,738.8000      | 5.7388        | (1.465)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 03/11/2016 | 11.30  | Call | Bond Future | 5,882.1300            | 5.8821              | 5,796.7900      | 5.7968        | (1.451)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 |        |      | Bond Future | 10.4171               | 80.1752             | 10.4307         | 80.0877       | 0.130             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.59  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.61  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.59  | Call | Bond Future | 1,103.0200            | 1.1030              | 1,015.5500      | 1.0156        | (7.930)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.60  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.60  | Call | Bond Future | 1,166.1100            | 1.1661              | 1,078.6400      | 1.0786        | (7.501)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 02/02/2017 | 10.61  | Call | Bond Future | 1,229.1200            | 1.2291              | 1,141.6500      | 1.1417        | (7.116)           | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 |        |      | Bond Future | 10.4768               | 78.0384             | 10.4911         | 77.9470       | 0.137             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.55  | Call | Bond Future | 465.0400              | 0.4650              | 373.6400        | 0.3736        | (19.654)          | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.54  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.56  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.55  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.56  | Call | Bond Future | 528.2200              | 0.5282              | 436.8200        | 0.4368        | (17.303)          | 0            | 0           | 0             |
| 2016/07/27 | ES33             | 04/05/2017 | 10.54  | Call | Bond Future | 401.7900              | 0.4018              | 310.3900        | 0.3104        | (22.748)          | 0            | 0           | 0             |
| 2016/07/27 | ES42             | 04/08/2016 |        |      | Bond Future | 10.3952               | 85.5743             | 10.4027         | 85.5173       | 0.072             | 0.0000       | 0.0000      | 2,770         |
| 2016/07/27 | ES42             | 03/11/2016 |        |      | Bond Future | 10.4671               | 82.9253             | 10.4750         | 82.8657       | 0.076             | 0.0000       | 0.0000      | 6,007         |
| 2016/07/27 | ES42             | 02/02/2017 |        |      | Bond Future | 10.5352               | 84.5588             | 10.5434         | 84.4975       | 0.078             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ES42             | 04/05/2017 |        |      | Bond Future | 10.5951               | 82.0457             | 10.6039         | 81.9810       | 0.083             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | GOVI             | 04/08/2016 | 520.99 | Put  | GOVI               | 12,990.0000           | 1.2990              | 14,700.0000     | 1.4700        | 13.164            | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/08/2016 |        |      | GOVI               | 519.6910              | 519.6910            | 519.5200        | 519.5200      | (0.033)           | 0.0000       | 0.0000      | 140           |
| 2016/07/27 | GOVI             | 04/08/2016 | 521.01 | Put  | GOVI               | 13,190.0000           | 1.3190              | 14,900.0000     | 1.4900        | 12.964            | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/08/2016 | 521.00 | Put  | GOVI               | 13,090.0000           | 1.3090              | 14,800.0000     | 1.4800        | 13.063            | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/08/2016 | 521.00 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/08/2016 | 521.01 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/08/2016 | 520.99 | Call | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.11 | Call | GOVI               | 534,810.0000          | 53.4810             | 533,020.0000    | 53.3020       | (0.335)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.12 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 |        |      | GOVI               | 529.5910              | 529.5910            | 529.4120        | 529.4120      | (0.034)           | 0.0000       | 0.0000      | 328           |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.12 | Call | GOVI               | 534,710.0000          | 53.4710             | 532,920.0000    | 53.2920       | (0.335)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.13 | Call | GOVI               | 534,610.0000          | 53.4610             | 532,820.0000    | 53.2820       | (0.335)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.11 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 03/11/2016 | 476.13 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.34 | Call | GOVI               | 66,780.0000           | 6.6780              | 64,940.0000     | 6.4940        | (2.755)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 |        |      | GOVI               | 540.0180              | 540.0180            | 539.8340        | 539.8340      | (0.034)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.32 | Call | GOVI               | 66,980.0000           | 6.6980              | 65,140.0000     | 6.5140        | (2.747)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.33 | Call | GOVI               | 66,880.0000           | 6.6880              | 65,040.0000     | 6.5040        | (2.751)           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.32 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.34 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 02/02/2017 | 533.33 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 |        |      | GOVI               | 551.1900              | 551.1900            | 550.9870        | 550.9870      | (0.037)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.19 | Call | GOVI               | 0.0000                | 0.0000              | 2,887,970.0000  | 288.7970      | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.20 | Call | GOVI               | 0.0000                | 0.0000              | 2,887,870.0000  | 288.7870      | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.18 | Call | GOVI               | 0.0000                | 0.0000              | 2,888,070.0000  | 288.8070      | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.19 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.18 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GOVI             | 04/05/2017 | 262.20 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IGOV             | 04/08/2016 |        |      | Index Future       | 247.1610              | 247.1610            | 247.3340        | 247.3340      | 0.070             | 0.0000       | 0.0000      | 466           |
| 2016/07/27 | IGOV             | 03/11/2016 |        |      | Index Future       | 251.8850              | 251.8850            | 252.0590        | 252.0590      | 0.069             | 0.0000       | 0.0000      | 622           |
| 2016/07/27 | IGOV             | 02/02/2017 |        |      | Index Future       | 256.8590              | 256.8590            | 257.0360        | 257.0360      | 0.069             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IGOV             | 04/05/2017 |        |      | Index Future       | 262.1900              | 262.1900            | 262.3610        | 262.3610      | 0.065             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ILBI             | 04/08/2016 |        |      | Index Future       | 669.8620              | 669.8620            | 670.4780        | 670.4780      | 0.092             | 0.0000       | 0.0000      | 119           |
| 2016/07/27 | ILBI             | 03/11/2016 |        |      | Index Future       | 682.6400              | 682.6400            | 683.2680        | 683.2680      | 0.092             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | ILBI             | 02/02/2017 |        |      | Index Future       | 696.1000              | 696.1000            | 696.7360        | 696.7360      | 0.091             | 0.0000       | 0.0000      | 149           |
| 2016/07/27 | IS01             | 19/12/2016 |        |      | Interest Rate Swap | 100.0744              | 100.0744            | 100.0755        | 100.0755      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS01             | 16/03/2017 |        |      | Interest Rate Swap | 100.0339              | 100.0339            | 100.0363        | 100.0363      | 0.002             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS01             | 15/06/2017 |        |      | Interest Rate Swap | 99.6874               | 99.6874             | 99.6919         | 99.6919       | 0.005             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS01             | 21/09/2017 |        |      | Interest Rate Swap | 99.7743               | 99.7743             | 99.7925         | 99.7925       | 0.018             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS02             | 18/12/2017 |        |      | Interest Rate Swap | 100.1064              | 100.1064            | 100.1263        | 100.1263      | 0.020             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 99.4434               | 99.4434             | 99.4660         | 99.4660       | 0.023             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 99.1615               | 99.1615             | 99.1857         | 99.1857       | 0.024             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | IS02             | 21/09/2018 |        |      | Interest Rate Swap     | 99.2833               | 99.2833             | 99.3084         | 99.3084       | 0.025             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 98.4354               | 98.4354             | 98.4768         | 98.4768       | 0.042             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 97.7864               | 97.7864             | 97.8405         | 97.8405       | 0.055             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 97.0989               | 97.0989             | 97.1660         | 97.1660       | 0.069             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 97.3806               | 97.3806             | 97.4598         | 97.4598       | 0.081             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 98.5020               | 98.5020             | 98.6082         | 98.6082       | 0.108             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 95.5945               | 95.5945             | 95.7076         | 95.7076       | 0.118             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 94.3621               | 94.3621             | 94.4822         | 94.4822       | 0.127             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 96.4266               | 96.4266             | 96.5521         | 96.5521       | 0.130             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                | 0.1077              | 8.6830          | 0.1077        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                | 0.0847              | 8.9750          | 0.0847        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                | 0.0958              | 8.9620          | 0.0958        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                | 0.0691              | 8.9970          | 0.0691        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 17/08/2016 |        |      | Jibar Tradeable Future | 7.3500                | 92.6500             | 7.3500          | 92.6500       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.3800                | 92.6200             | 7.3800          | 92.6200       | 0.000             | 0.0000       | 0.0000      | 10            |
| 2016/07/27 | JBAF             | 19/10/2016 |        |      | Jibar Tradeable Future | 7.4000                | 92.6000             | 7.4000          | 92.6000       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 16/11/2016 |        |      | Jibar Tradeable Future | 7.4300                | 92.5700             | 7.4300          | 92.5700       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 7.4600                | 92.5400             | 7.4600          | 92.5400       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 15/02/2017 |        |      | Jibar Tradeable Future | 7.5100                | 92.4900             | 7.5100          | 92.4900       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.5500                | 92.4500             | 7.5500          | 92.4500       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 7.6300                | 92.3700             | 7.6300          | 92.3700       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 7.6600                | 92.3400             | 7.6600          | 92.3400       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 7.6900                | 92.3100             | 7.6900          | 92.3100       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 7.7200                | 92.2800             | 7.7200          | 92.2800       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 7.9800                | 92.0200             | 7.9800          | 92.0200       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                | 91.7000             | 8.3000          | 91.7000       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R023             | 04/08/2016 | 8.24   | Call | Bond Future            | 114.0100              | 0.1140              | 112.4700        | 0.1125        | (1.351)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/08/2016 | 8.25   | Put  | Bond Future            | 1,029.3500            | 1.0294              | 948.3900        | 0.9484        | (7.865)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/08/2016 |        |      | Bond Future            | 8.4355                | 100.0280            | 8.4191          | 100.1078      | (0.195)           | 0.0000       | 0.0000      | 5,846         |
| 2016/07/27 | R023             | 04/08/2016 | 8.25   | Call | Bond Future            | 123.6700              | 0.1237              | 122.5000        | 0.1225        | (0.946)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/08/2016 | 8.26   | Call | Bond Future            | 134.0000              | 0.1340              | 133.2400        | 0.1332        | (0.567)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/08/2016 | 8.24   | Put  | Bond Future            | 1,068.8100            | 1.0688              | 987.4800        | 0.9875        | (7.609)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/08/2016 | 8.26   | Put  | Bond Future            | 990.5900              | 0.9906              | 910.0400        | 0.9100        | (8.132)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 03/11/2016 | 9.73   | Put  | Bond Future            | 95.4400               | 0.0954              | 88.8000         | 0.0888        | (6.957)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 03/11/2016 |        |      | Bond Future            | 8.4724                | 97.9830             | 8.4555          | 98.0626       | (0.199)           | 0.0000       | 0.0000      | 10,754        |
| 2016/07/27 | R023             | 03/11/2016 | 9.75   | Put  | Bond Future            | 90.1100               | 0.0901              | 83.7700         | 0.0838        | (7.036)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 03/11/2016 | 9.73   | Call | Bond Future            | 5,798.0200            | 5.7980              | 5,871.0000      | 5.8710        | 1.259             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 03/11/2016 | 9.74   | Put  | Bond Future            | 92.7400               | 0.0927              | 86.2500         | 0.0863        | (6.998)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 03/11/2016 | 9.74   | Call | Bond Future            | 5,838.9600            | 5.8390              | 5,912.0900      | 5.9121        | 1.252             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R023             | 03/11/2016 | 9.75   | Call | Bond Future | 5,879.9400            | 5.8799              | 5,953.2200      | 5.9532        | 1.246             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.85   | Call | Bond Future | 2,847.7700            | 2.8478              | 2,894.2800      | 2.8943        | 1.633             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 |        |      | Bond Future | 8.5022                | 99.9126             | 8.4845          | 99.9932       | (0.208)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.86   | Call | Bond Future | 2,876.4200            | 2.8764              | 2,923.2200      | 2.9232        | 1.627             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.84   | Put  | Bond Future | 1,294.2400            | 1.2942              | 1,259.8800      | 1.2599        | (2.655)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.86   | Put  | Bond Future | 1,262.0800            | 1.2621              | 1,228.2900      | 1.2283        | (2.677)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.84   | Call | Bond Future | 2,819.2500            | 2.8193              | 2,865.4800      | 2.8655        | 1.640             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 02/02/2017 | 8.85   | Put  | Bond Future | 1,278.0800            | 1.2781              | 1,244.0000      | 1.2440        | (2.666)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.61   | Call | Bond Future | 2,540.5200            | 2.5405              | 2,579.9500      | 2.5800        | 1.552             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 |        |      | Bond Future | 8.5062                | 98.0446             | 8.4881          | 98.1242       | (0.212)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.59   | Call | Bond Future | 2,492.3700            | 2.4924              | 2,531.3200      | 2.5313        | 1.563             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.60   | Call | Bond Future | 2,516.3900            | 2.5164              | 2,555.5800      | 2.5556        | 1.557             | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.59   | Put  | Bond Future | 2,122.9200            | 2.1229              | 2,082.1900      | 2.0822        | (1.919)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.61   | Put  | Bond Future | 2,083.1900            | 2.0832              | 2,042.9400      | 2.0429        | (1.932)           | 0            | 0           | 0             |
| 2016/07/27 | R023             | 04/05/2017 | 8.60   | Put  | Bond Future | 2,102.9900            | 2.1030              | 2,062.5000      | 2.0625        | (1.925)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 |        |      | Bond Future | 9.3415                | 99.8475             | 9.3549          | 99.7339       | 0.144             | 0.0000       | 0.0000      | 1,128         |
| 2016/07/27 | R035             | 04/08/2016 | 10.35  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 | 10.37  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 | 10.35  | Call | Bond Future | 7,985.5000            | 7.9855              | 7,871.8300      | 7.8718        | (1.423)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 | 10.36  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 | 10.36  | Call | Bond Future | 8,059.4400            | 8.0594              | 7,945.7700      | 7.9458        | (1.410)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/08/2016 | 10.37  | Call | Bond Future | 8,133.2900            | 8.1333              | 8,019.6200      | 8.0196        | (1.398)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 | 9.58   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 |        |      | Bond Future | 9.3872                | 97.2285             | 9.4013          | 97.1110       | 0.150             | 0.0000       | 0.0000      | 4,315         |
| 2016/07/27 | R035             | 03/11/2016 | 9.59   | Call | Bond Future | 1,675.3900            | 1.6754              | 1,557.8400      | 1.5578        | (7.016)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 | 9.57   | Call | Bond Future | 1,512.1600            | 1.5122              | 1,394.6100      | 1.3946        | (7.774)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 | 9.58   | Call | Bond Future | 1,593.8300            | 1.5938              | 1,476.2800      | 1.4763        | (7.375)           | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 | 9.57   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 03/11/2016 | 9.59   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 |        |      | Bond Future | 9.4298                | 99.1434             | 9.4443          | 99.0229       | 0.154             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.51   | Call | Bond Future | 661.2500              | 0.6613              | 540.8300        | 0.5408        | (18.211)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.52   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.52   | Call | Bond Future | 743.1600              | 0.7432              | 622.7400        | 0.6227        | (16.204)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 02/02/2017 | 9.50   | Call | Bond Future | 579.2400              | 0.5792              | 458.8200        | 0.4588        | (20.789)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.55   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 |        |      | Bond Future | 9.4581                | 96.6882             | 9.4734          | 96.5628       | 0.162             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.54   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.55   | Call | Bond Future | 750.5300              | 0.7505              | 625.0800        | 0.6251        | (16.715)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.53   | Call | Bond Future | 588.0400              | 0.5880              | 462.5900        | 0.4626        | (21.334)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.54   | Call | Bond Future | 669.3400              | 0.6693              | 543.8900        | 0.5439        | (18.742)          | 0            | 0           | 0             |
| 2016/07/27 | R035             | 04/05/2017 | 9.53   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 1,835.3400            | 1.8353              | 1,834.4900      | 1.8345        | (0.046)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.85   | Call | Bond Future | 1,141.9700            | 1.1420              | 1,089.8800      | 1.0899        | (4.561)           | 0            | 0           | 750           |
| 2016/07/27 | R186             | 04/08/2016 | 8.90   | Call | Bond Future | 1,399.2600            | 1.3993              | 1,349.3500      | 1.3494        | (3.567)           | 0            | 0           | 500           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R186             | 04/08/2016 | 9.60   | Call | Bond Future | 6,005.8600            |                     | 6.0059                      | 5,980.3200            | 5.9803                | (0.425)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 10.00  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 6,500         |
| 2016/07/27 | R186             | 04/08/2016 |        |      | Bond Future | 8.7411                |                     | 113.2431                    | 8.7446                | 113.2176              | 0.040             | 0.0000       | 0.0000      | 35,748        |
| 2016/07/27 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 1,898.1300            |                     | 1.8981                      | 1,898.5800            | 1.8986                | 0.024             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.30   | Put  | Bond Future | 6.2900                |                     | 0.0063                      | 4.0900                | 0.0041                | (34.976)          | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.20   | Call | Bond Future | 3,283.6500            |                     | 3.2837                      | 3,252.9900            | 3.2530                | (0.934)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.25   | Put  | Bond Future | 11.0300               |                     | 0.0110                      | 7.5900                | 0.0076                | (31.188)          | 0            | 0           | 1,000         |
| 2016/07/27 | R186             | 04/08/2016 | 9.35   | Put  | Bond Future | 3.4800                |                     | 0.0035                      | 2.1400                | 0.0021                | (38.506)          | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.40   | Put  | Bond Future | 1.8700                |                     | 0.0019                      | 1.0800                | 0.0011                | (42.246)          | 0            | 0           | 3,569         |
| 2016/07/27 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 140.4300              |                     | 0.1404                      | 114.1100              | 0.1141                | (18.742)          | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.85   | Put  | Bond Future | 355.3700              |                     | 0.3554                      | 328.7500              | 0.3288                | (7.491)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 118.4600              |                     | 0.1185                      | 94.7500               | 0.0947                | (20.015)          | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.10   | Call | Bond Future | 2,614.7300            |                     | 2.6147                      | 2,578.8200            | 2.5788                | (1.373)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 129.1000              |                     | 0.1291                      | 104.0800              | 0.1041                | (19.380)          | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.30   | Call | Bond Future | 3,965.3500            |                     | 3.9654                      | 3,937.6800            | 3.9377                | (0.698)           | 0            | 0           | 500           |
| 2016/07/27 | R186             | 04/08/2016 | 8.90   | Put  | Bond Future | 253.9600              |                     | 0.2540                      | 229.5200              | 0.2295                | (9.624)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.20   | Put  | Bond Future | 18.8200               |                     | 0.0188                      | 13.6300               | 0.0136                | (27.577)          | 0            | 0           | 2,500         |
| 2016/07/27 | R186             | 04/08/2016 | 9.25   | Call | Bond Future | 3,623.7400            |                     | 3.6237                      | 3,594.8300            | 3.5948                | (0.798)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.35   | Call | Bond Future | 4,307.3800            |                     | 4.3074                      | 4,280.5700            | 4.2806                | (0.622)           | 0            | 0           | 500           |
| 2016/07/27 | R186             | 04/08/2016 | 9.40   | Call | Bond Future | 4,649.1200            |                     | 4.6491                      | 4,622.8600            | 4.6229                | (0.565)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 9.10   | Put  | Bond Future | 50.2200               |                     | 0.0502                      | 39.7800               | 0.0398                | (20.789)          | 0            | 0           | 2,500         |
| 2016/07/27 | R186             | 04/08/2016 | 9.60   | Put  | Bond Future | 0.1200                |                     | 0.0001                      | 0.0500                | 0.0001                | (58.333)          | 0            | 0           | 4,031         |
| 2016/07/27 | R186             | 04/08/2016 | 10.00  | Call | Bond Future | 8,652.8100            |                     | 8.6528                      | 8,627.3400            | 8.6273                | (0.294)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 1,961.6700            |                     | 1.9617                      | 1,963.4300            | 1.9634                | 0.090             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 9.40   | Put  | Bond Future | 738.1800              |                     | 0.7382                      | 735.6800              | 0.7357                | (0.339)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 |        |      | Bond Future | 8.7794                |                     | 115.3781                    | 8.7833                | 115.3502              | 0.045             | 0.0000       | 0.0000      | 73,607        |
| 2016/07/27 | R186             | 03/11/2016 | 9.20   | Put  | Bond Future | 1,083.2900            |                     | 1.0833                      | 1,081.5700            | 1.0816                | (0.159)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 8.95   | Put  | Bond Future | 1,686.9600            |                     | 1.6870                      | 1,687.3000            | 1.6873                | 0.020             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 8.97   | Put  | Bond Future | 1,630.9500            |                     | 1.6309                      | 1,631.0700            | 1.6311                | 0.007             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 9.66   | Call | Bond Future | 6,467.5600            |                     | 6.4676                      | 6,437.0500            | 6.4371                | (0.472)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 8.96   | Put  | Bond Future | 1,658.7700            |                     | 1.6588                      | 1,659.0000            | 1.6590                | 0.014             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 8.97   | Call | Bond Future | 2,976.6500            |                     | 2.9767                      | 2,948.9400            | 2.9489                | (0.931)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 9.71   | Call | Bond Future | 6,752.5100            |                     | 6.7525                      | 6,722.0400            | 6.7220                | (0.451)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 9.20   | Call | Bond Future | 4,023.4900            |                     | 4.0235                      | 3,993.9400            | 3.9939                | (0.734)           | 0            | 0           | 1,425         |
| 2016/07/27 | R186             | 03/11/2016 | 8.95   | Call | Bond Future | 2,892.5100            |                     | 2.8925                      | 2,865.0200            | 2.8650                | (0.950)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 03/11/2016 | 9.40   | Call | Bond Future | 5,039.5200            |                     | 5.0395                      | 5,009.1900            | 5.0092                | (0.602)           | 0            | 0           | 1,425         |
| 2016/07/27 | R186             | 03/11/2016 | 9.66   | Put  | Bond Future | 431.2400              |                     | 0.4312                      | 428.5600              | 0.4286                | (0.621)           | 0            | 0           | 5,000         |
| 2016/07/27 | R186             | 03/11/2016 | 9.71   | Put  | Bond Future | 386.9400              |                     | 0.3869                      | 384.3000              | 0.3843                | (0.682)           | 0            | 0           | 5,000         |
| 2016/07/27 | R186             | 03/11/2016 | 8.96   | Call | Bond Future | 2,934.4300            |                     | 2.9344                      | 2,906.8300            | 2.9068                | (0.941)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.81   | Put  | Bond Future | 3,068.7400            |                     | 3.0687                      | 3,074.8600            | 3.0749                | 0.199             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 9.40   | Call | Bond Future | 5,525.8300            |                     | 5.5258                      | 5,498.1200            | 5.4981                | (0.501)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 |        |      | Bond Future | 8.8110                |                     | 112.3460                    | 8.8151                | 112.3170              | 0.047             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.80   | Put  | Bond Future | 3,102.8100            |                     | 3.1028                      | 3,109.0300            | 3.1090                | 0.200             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.90   | Put  | Bond Future | 2,774.6900            |                     | 2.7747                      | 2,779.8700            | 2.7799                | 0.187             | 0            | 0           | 750           |
| 2016/07/27 | R186             | 02/02/2017 | 8.43   | Put  | Bond Future | 4,595.7000            |                     | 4.5957                      | 4,606.3500            | 4.6063                | 0.232             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.81   | Call | Bond Future | 3,061.9000            |                     | 3.0619                      | 3,039.0000            | 3.0390                | (0.748)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.79   | Call | Bond Future | 2,990.6300            |                     | 2.9906                      | 2,967.9400            | 2.9679                | (0.759)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.80   | Call | Bond Future | 3,026.1500            |                     | 3.0262                      | 3,003.3500            | 3.0033                | (0.753)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R186             | 02/02/2017 | 8.90   | Call | Bond Future | 3,393.5400            | 3.3935              | 3,369.7000      | 3.3697        | (0.703)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 02/02/2017 | 8.43   | Call | Bond Future | 1,893.8500            | 1.8938              | 1,875.4800      | 1.8755        | (0.970)           | 0            | 0           | 750           |
| 2016/07/27 | R186             | 02/02/2017 | 9.40   | Put  | Bond Future | 1,516.1700            | 1.5162              | 1,517.4800      | 1.5175        | 0.086             | 0            | 0           | 750           |
| 2016/07/27 | R186             | 02/02/2017 | 8.79   | Put  | Bond Future | 3,137.1600            | 3.1372              | 3,143.4900      | 3.1435        | 0.202             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 |        |      | Bond Future | 8.8288                | 114.6720            | 8.8336          | 114.6393      | 0.054             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.89   | Put  | Bond Future | 3,513.7500            | 3.5138              | 3,522.3900      | 3.5224        | 0.246             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.91   | Put  | Bond Future | 3,451.1200            | 3.4511              | 3,459.5700      | 3.4596        | 0.245             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.90   | Put  | Bond Future | 3,482.3300            | 3.4823              | 3,490.8700      | 3.4909        | 0.245             | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.91   | Call | Bond Future | 4,005.0700            | 4.0051              | 3,980.8800      | 3.9809        | (0.604)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.89   | Call | Bond Future | 3,931.6100            | 3.9316              | 3,907.6100      | 3.9076        | (0.610)           | 0            | 0           | 0             |
| 2016/07/27 | R186             | 04/05/2017 | 8.90   | Call | Bond Future | 3,968.2600            | 3.9683              | 3,944.1600      | 3.9442        | (0.607)           | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 | 293.98 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 |        |      | Bond Future | 299.0681              | 299.0681            | 299.1688        | 299.1688      | 0.034             | 0.0000       | 0.0000      | 1,432         |
| 2016/07/27 | R197             | 04/08/2016 | 293.97 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 | 293.98 | Call | Bond Future | 5,088.0900            | 5.0881              | 5,188.8300      | 5.1888        | 1.980             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 | 293.96 | Call | Bond Future | 5,108.0900            | 5.1081              | 5,208.8300      | 5.2088        | 1.972             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 | 293.97 | Call | Bond Future | 5,098.0900            | 5.0981              | 5,198.8300      | 5.1988        | 1.976             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 04/08/2016 | 293.96 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 | 303.56 | Call | Bond Future | 1,164.8800            | 1.1649              | 1,262.4300      | 1.2624        | 8.374             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 | 303.57 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 |        |      | Bond Future | 304.7249              | 304.7249            | 304.8224        | 304.8224      | 0.032             | 0.0000       | 0.0000      | 956           |
| 2016/07/27 | R197             | 03/11/2016 | 303.57 | Call | Bond Future | 1,154.8800            | 1.1549              | 1,252.4300      | 1.2524        | 8.447             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 | 303.58 | Call | Bond Future | 1,144.8800            | 1.1449              | 1,242.4300      | 1.2424        | 8.521             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 | 303.56 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R197             | 03/11/2016 | 303.58 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 | 243.25 | Call | Bond Future | 5,407.7200            | 5.4077              | 6,113.7100      | 6.1137        | 13.055            | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 |        |      | Bond Future | 248.5669              | 248.5669            | 249.3249        | 249.3249      | 0.305             | 0.0000       | 0.0000      | 15,777        |
| 2016/07/27 | R202             | 04/08/2016 | 243.26 | Call | Bond Future | 5,398.3400            | 5.3983              | 6,104.0200      | 6.1040        | 13.072            | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 | 243.24 | Put  | Bond Future | 90.2100               | 0.0902              | 38.5000         | 0.0385        | (57.322)          | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 | 243.26 | Put  | Bond Future | 91.4500               | 0.0914              | 39.1200         | 0.0391        | (57.223)          | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 | 243.24 | Call | Bond Future | 5,417.1000            | 5.4171              | 6,123.4000      | 6.1234        | 13.038            | 0            | 0           | 0             |
| 2016/07/27 | R202             | 04/08/2016 | 243.25 | Put  | Bond Future | 90.8300               | 0.0908              | 38.8100         | 0.0388        | (57.272)          | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 | 253.85 | Put  | Bond Future | 581.7800              | 0.5818              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 |        |      | Bond Future | 253.2682              | 253.2682            | 254.0366        | 254.0366      | 0.303             | 0.0000       | 0.0000      | 35,403        |
| 2016/07/27 | R202             | 03/11/2016 | 253.87 | Put  | Bond Future | 601.7800              | 0.6018              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 | 253.85 | Call | Bond Future | 0.0000                | 0.0000              | 186.6100        | 0.1866        | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 | 253.86 | Put  | Bond Future | 591.7800              | 0.5918              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 | 253.86 | Call | Bond Future | 0.0000                | 0.0000              | 176.6100        | 0.1766        | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | R202             | 03/11/2016 | 253.87 | Call | Bond Future | 0.0000                | 0.0000              | 166.6100        | 0.1666        | 100.000           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/08/2016 | 7.26   | Call | Bond Future | 2.3700                | 0.0024              | 2.6600          | 0.0027        | 12.236            | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/08/2016 |        |      | Bond Future | 7.5970                | 103.9814            | 7.5659          | 104.0138      | (0.409)           | 0.0000       | 0.0000      | 28,556        |
| 2016/07/27 | R203             | 04/08/2016 | 7.24   | Call | Bond Future | 1.7600                | 0.0018              | 1.9600          | 0.0020        | 11.364            | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/08/2016 | 7.25   | Call | Bond Future | 2.0500                | 0.0021              | 2.2800          | 0.0023        | 11.220            | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/08/2016 | 7.24   | Put  | Bond Future | 374.5200              | 0.3745              | 342.3300        | 0.3423        | (8.595)           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/08/2016 | 7.26   | Put  | Bond Future | 354.1900              | 0.3542              | 322.0900        | 0.3221        | (9.063)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R203             | 04/08/2016 | 7.25   | Put  | Bond Future | 364.3400              |                     | 0.3643                      | 332.1800              | 0.3322                | (8.827)           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 | 8.86   | Call | Bond Future | 1,053.5000            |                     | 1.0535                      | 1,083.7800            | 1.0838                | 2.874             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 |        |      | Bond Future | 7.5636                |                     | 101.7702                    | 7.5253                | 101.8014              | (0.507)           | 0.0000       | 0.0000      | 30,650        |
| 2016/07/27 | R203             | 03/11/2016 | 8.84   | Call | Bond Future | 1,037.9200            |                     | 1.0379                      | 1,068.1400            | 1.0681                | 2.912             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 | 8.85   | Call | Bond Future | 1,045.7100            |                     | 1.0457                      | 1,075.9600            | 1.0760                | 2.893             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 | 8.84   | Put  | Bond Future | 6.1900                |                     | 0.0062                      | 5.1800                | 0.0052                | (16.317)          | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 | 8.86   | Put  | Bond Future | 5.7300                |                     | 0.0057                      | 4.7800                | 0.0048                | (16.579)          | 0            | 0           | 0             |
| 2016/07/27 | R203             | 03/11/2016 | 8.85   | Put  | Bond Future | 5.9600                |                     | 0.0060                      | 4.9800                | 0.0050                | (16.443)          | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.70   | Call | Bond Future | 296.6900              |                     | 0.2967                      | 316.2200              | 0.3162                | 6.583             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.71   | Put  | Bond Future | 128.4000              |                     | 0.1284                      | 116.8000              | 0.1168                | (9.034)           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 |        |      | Bond Future | 7.4132                |                     | 103.7745                    | 7.3593                | 103.8058              | (0.727)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.71   | Call | Bond Future | 300.3200              |                     | 0.3003                      | 319.9900              | 0.3200                | 6.550             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.72   | Call | Bond Future | 304.2700              |                     | 0.3043                      | 324.0700              | 0.3241                | 6.507             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.70   | Put  | Bond Future | 130.5500              |                     | 0.1305                      | 118.8100              | 0.1188                | (8.993)           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 02/02/2017 | 7.72   | Put  | Bond Future | 126.5600              |                     | 0.1266                      | 115.0900              | 0.1151                | (9.063)           | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.91   | Call | Bond Future | 200.4400              |                     | 0.2004                      | 218.6200              | 0.2186                | 9.070             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.92   | Put  | Bond Future | 95.4000               |                     | 0.0954                      | 84.4700               | 0.0845                | (11.457)          | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 |        |      | Bond Future | 6.6146                |                     | 101.7464                    | 6.5315                | 101.7756              | (1.257)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.92   | Call | Bond Future | 202.6000              |                     | 0.2026                      | 220.8800              | 0.2209                | 9.023             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.93   | Call | Bond Future | 204.7800              |                     | 0.2048                      | 223.1700              | 0.2232                | 8.980             | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.91   | Put  | Bond Future | 96.7500               |                     | 0.0968                      | 85.7200               | 0.0857                | (11.401)          | 0            | 0           | 0             |
| 2016/07/27 | R203             | 04/05/2017 | 6.93   | Put  | Bond Future | 94.0700               |                     | 0.0941                      | 83.2500               | 0.0832                | (11.502)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 |        |      | Bond Future | 7.8300                |                     | 101.4380                    | 7.7985                | 101.5051              | (0.403)           | 0.0000       | 0.0000      | 20,997        |
| 2016/07/27 | R204             | 04/08/2016 | 7.74   | Put  | Bond Future | 279.1500              |                     | 0.2791                      | 226.6500              | 0.2266                | (18.807)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 | 7.76   | Put  | Bond Future | 251.2100              |                     | 0.2512                      | 201.0600              | 0.2011                | (19.963)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 | 7.74   | Call | Bond Future | 87.4000               |                     | 0.0874                      | 102.0300              | 0.1020                | 16.739            | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 | 7.75   | Put  | Bond Future | 264.9500              |                     | 0.2650                      | 213.6000              | 0.2136                | (19.381)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 | 7.75   | Call | Bond Future | 94.5100               |                     | 0.0945                      | 110.2900              | 0.1103                | 16.697            | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/08/2016 | 7.76   | Call | Bond Future | 102.0800              |                     | 0.1021                      | 119.0600              | 0.1191                | 16.634            | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 |        |      | Bond Future | 7.8413                |                     | 103.3504                    | 7.8066                | 103.4171              | (0.442)           | 0.0000       | 0.0000      | 27,023        |
| 2016/07/27 | R204             | 03/11/2016 | 9.21   | Put  | Bond Future | 13.0600               |                     | 0.0131                      | 11.1000               | 0.0111                | (15.008)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 | 9.23   | Put  | Bond Future | 12.1200               |                     | 0.0121                      | 10.2800               | 0.0103                | (15.182)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 | 9.22   | Put  | Bond Future | 12.5800               |                     | 0.0126                      | 10.6800               | 0.0107                | (15.103)          | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 | 9.22   | Call | Bond Future | 2,618.3400            |                     | 2.6183                      | 2,683.1000            | 2.6831                | 2.473             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 | 9.21   | Call | Bond Future | 2,600.2300            |                     | 2.6002                      | 2,664.9300            | 2.6649                | 2.488             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 03/11/2016 | 9.23   | Call | Bond Future | 2,636.4600            |                     | 2.6365                      | 2,701.2800            | 2.7013                | 2.459             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.28   | Call | Bond Future | 1,099.0500            |                     | 1.0991                      | 1,144.7000            | 1.1447                | 4.154             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 |        |      | Bond Future | 7.8218                |                     | 101.3443                    | 7.7824                | 101.4117              | (0.503)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.29   | Call | Bond Future | 1,110.9600            |                     | 1.1110                      | 1,156.8600            | 1.1569                | 4.132             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.30   | Call | Bond Future | 1,123.1800            |                     | 1.1232                      | 1,169.3300            | 1.1693                | 4.109             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.28   | Put  | Bond Future | 318.3500              |                     | 0.3184                      | 296.6000              | 0.2966                | (6.832)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.30   | Put  | Bond Future | 308.5900              |                     | 0.3086                      | 287.3400              | 0.2873                | (6.886)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 02/02/2017 | 8.29   | Put  | Bond Future | 313.3100              |                     | 0.3133                      | 291.8100              | 0.2918                | (6.862)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/05/2017 | 7.90   | Put  | Bond Future | 543.7900              |                     | 0.5438                      | 514.2900              | 0.5143                | (5.425)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/05/2017 |        |      | Bond Future | 7.7316                |                     | 103.4423                    | 7.6875                | 103.5084              | (0.570)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R204             | 04/05/2017 | 7.92   | Put  | Bond Future | 531.3700              |                     | 0.5314                      | 502.3400              | 0.5023                | (5.463)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/05/2017 | 7.90   | Call | Bond Future | 795.9900              |                     | 0.7960                      | 832.6100              | 0.8326                | 4.601             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R204             | 04/05/2017 | 7.91   | Put  | Bond Future | 537.5500                    | 0.5376                      | 508.2900              | 0.5083                | (5.443)           | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/05/2017 | 7.91   | Call | Bond Future | 804.7000                    | 0.8047                      | 841.5600              | 0.8416                | 4.581             | 0            | 0           | 0             |
| 2016/07/27 | R204             | 04/05/2017 | 7.92   | Call | Bond Future | 813.4600                    | 0.8135                      | 850.5500              | 0.8506                | 4.560             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 |        |      | Bond Future | 8.0606                      | 98.1165                     | 8.0290                | 98.2083               | (0.392)           | 0.0000       | 0.0000      | 35,232        |
| 2016/07/27 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 360.2600                    | 0.3603                      | 291.3600              | 0.2914                | (19.125)          | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 324.7600                    | 0.3248                      | 259.0600              | 0.2591                | (20.230)          | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 342.2500                    | 0.3423                      | 274.9200              | 0.2749                | (19.673)          | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 177.8700                    | 0.1779                      | 203.9400              | 0.2039                | 14.657            | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 155.1900                    | 0.1552                      | 178.0600              | 0.1781                | 14.737            | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 166.2700                    | 0.1663                      | 190.7100              | 0.1907                | 14.699            | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 |        |      | Bond Future | 8.0844                      | 99.9663                     | 8.0507                | 100.0581              | (0.417)           | 0.0000       | 0.0000      | 61,573        |
| 2016/07/27 | R207             | 03/11/2016 | 7.94   | Call | Bond Future | 568.2200                    | 0.5682                      | 604.0100              | 0.6040                | 6.299             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 | 7.93   | Put  | Bond Future | 978.1100                    | 0.9781                      | 921.5700              | 0.9216                | (5.781)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 | 7.95   | Put  | Bond Future | 946.6200                    | 0.9466                      | 891.1200              | 0.8911                | (5.863)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 | 7.94   | Put  | Bond Future | 962.1800                    | 0.9622                      | 906.1600              | 0.9062                | (5.822)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 | 7.95   | Call | Bond Future | 580.0100                    | 0.5800                      | 616.3200              | 0.6163                | 6.260             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 03/11/2016 | 7.93   | Call | Bond Future | 556.7900                    | 0.5568                      | 592.0600              | 0.5921                | 6.335             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 9.24   | Call | Bond Future | 3,021.2400                  | 3.0212                      | 3,101.5500            | 3.1015                | 2.658             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 |        |      | Bond Future | 8.0914                      | 98.2919                     | 8.0548                | 98.3850               | (0.454)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 8.91   | Call | Bond Future | 2,335.8800                  | 2.3359                      | 2,408.8200            | 2.4088                | 3.123             | 0            | 0           | 62            |
| 2016/07/27 | R207             | 02/02/2017 | 9.22   | Call | Bond Future | 2,978.3200                  | 2.9783                      | 3,058.2500            | 3.0582                | 2.684             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 9.23   | Call | Bond Future | 2,999.7600                  | 2.9998                      | 3,079.8800            | 3.0799                | 2.671             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 8.91   | Put  | Bond Future | 288.3100                    | 0.2883                      | 268.1900              | 0.2682                | (6.979)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 9.22   | Put  | Bond Future | 169.1600                    | 0.1692                      | 156.0300              | 0.1560                | (7.762)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 9.24   | Put  | Bond Future | 163.2100                    | 0.1632                      | 150.4600              | 0.1505                | (7.812)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 02/02/2017 | 9.23   | Put  | Bond Future | 166.1600                    | 0.1662                      | 153.2200              | 0.1532                | (7.788)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.21   | Put  | Bond Future | 928.8000                    | 0.9288                      | 886.3000              | 0.8863                | (4.576)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 |        |      | Bond Future | 8.0679                      | 100.3268                    | 8.0285                | 100.4192              | (0.488)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.22   | Call | Bond Future | 1,274.4500                  | 1.2744                      | 1,324.6500            | 1.3247                | 3.939             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.20   | Call | Bond Future | 1,248.3900                  | 1.2484                      | 1,297.9600            | 1.2980                | 3.971             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.21   | Call | Bond Future | 1,261.3900                  | 1.2614                      | 1,311.2800            | 1.3113                | 3.955             | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.20   | Put  | Bond Future | 939.1600                    | 0.9392                      | 896.3400              | 0.8963                | (4.559)           | 0            | 0           | 0             |
| 2016/07/27 | R207             | 04/05/2017 | 8.22   | Put  | Bond Future | 918.5200                    | 0.9185                      | 876.3300              | 0.8763                | (4.593)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 | 8.01   | Put  | Bond Future | 847.0000                    | 0.8470                      | 724.7600              | 0.7248                | (14.432)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 |        |      | Bond Future | 8.2211                      | 96.8403                     | 8.1843                | 96.9749               | (0.447)           | 0.0000       | 0.0000      | 35,778        |
| 2016/07/27 | R208             | 04/08/2016 | 8.00   | Put  | Bond Future | 878.1100                    | 0.8781                      | 754.7300              | 0.7547                | (14.051)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 | 7.99   | Call | Bond Future | 58.2000                     | 0.0582                      | 68.4200               | 0.0684                | 17.560            | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 | 8.00   | Call | Bond Future | 63.7200                     | 0.0637                      | 75.0000               | 0.0750                | 17.702            | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 | 8.01   | Call | Bond Future | 69.6400                     | 0.0696                      | 82.0600               | 0.0821                | 17.835            | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/08/2016 | 7.99   | Put  | Bond Future | 909.6300                    | 0.9096                      | 785.1900              | 0.7852                | (13.680)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 03/11/2016 | 9.59   | Put  | Bond Future | 42.1900                     | 0.0422                      | 36.1700               | 0.0362                | (14.269)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 03/11/2016 |        |      | Bond Future | 8.2538                      | 95.2635                     | 8.2151                | 95.3991               | (0.468)           | 0.0000       | 0.0000      | 39,741        |
| 2016/07/27 | R208             | 03/11/2016 | 9.58   | Put  | Bond Future | 43.5800                     | 0.0436                      | 37.3800               | 0.0374                | (14.227)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 03/11/2016 | 9.57   | Call | Bond Future | 4,522.4600                  | 4.5225                      | 4,651.6400            | 4.6516                | 2.856             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 03/11/2016 | 9.58   | Call | Bond Future | 4,554.0500                  | 4.5540                      | 4,683.4000            | 4.6834                | 2.840             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 03/11/2016 | 9.59   | Call | Bond Future | 4,585.6600                  | 4.5857                      | 4,715.1900            | 4.7152                | 2.825             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R208             | 03/11/2016 | 9.57   | Put  | Bond Future | 45.0100               | 0.0450              | 38.6400         | 0.0386        | (14.152)          | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 |        |      | Bond Future | 8.2746                | 97.1398             | 8.2334          | 97.2774       | (0.498)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.64   | Call | Bond Future | 2,043.8700            | 2.0439              | 2,130.5200      | 2.1305        | 4.240             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.63   | Put  | Bond Future | 845.0300              | 0.8450              | 793.5300        | 0.7935        | (6.094)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.65   | Put  | Bond Future | 822.4600              | 0.8225              | 771.9500        | 0.7719        | (6.141)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.64   | Put  | Bond Future | 833.6800              | 0.8337              | 782.6800        | 0.7827        | (6.117)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.65   | Call | Bond Future | 2,065.5100            | 2.0655              | 2,152.6500      | 2.1526        | 4.219             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 02/02/2017 | 8.63   | Call | Bond Future | 2,022.3500            | 2.0224              | 2,108.5000      | 2.1085        | 4.260             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.39   | Call | Bond Future | 1,759.0800            | 1.7591              | 1,832.9200      | 1.8329        | 4.198             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 |        |      | Bond Future | 8.2666                | 95.7455             | 8.2231          | 95.8835       | (0.525)           | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.37   | Call | Bond Future | 1,724.0200            | 1.7240              | 1,796.9700      | 1.7970        | 4.231             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.38   | Call | Bond Future | 1,741.3400            | 1.7413              | 1,814.7300      | 1.8147        | 4.215             | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.37   | Put  | Bond Future | 1,396.4400            | 1.3964              | 1,331.4100      | 1.3314        | (4.657)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.39   | Put  | Bond Future | 1,368.3200            | 1.3683              | 1,304.1800      | 1.3042        | (4.688)           | 0            | 0           | 0             |
| 2016/07/27 | R208             | 04/05/2017 | 8.38   | Put  | Bond Future | 1,382.1600            | 1.3822              | 1,317.5700      | 1.3176        | (4.673)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.26   | Call | Bond Future | 576.7500              | 0.5767              | 496.1700        | 0.4962        | (13.971)          | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.70   | Put  | Bond Future | 43.2300               | 0.0432              | 37.1600         | 0.0372        | (14.041)          | 0            | 0           | 250           |
| 2016/07/27 | R209             | 04/08/2016 |        |      | Bond Future | 9.2960                | 74.9737             | 9.3096          | 74.8782       | 0.146             | 0.0000       | 0.0000      | 26,495        |
| 2016/07/27 | R209             | 04/08/2016 | 9.24   | Call | Bond Future | 516.2500              | 0.5163              | 439.5100        | 0.4395        | (14.865)          | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.60   | Put  | Bond Future | 99.2800               | 0.0993              | 90.6000         | 0.0906        | (8.743)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 10.60  | Call | Bond Future | 8,375.6900            | 8.3757              | 8,280.2300      | 8.2802        | (1.140)           | 0            | 0           | 5,624         |
| 2016/07/27 | R209             | 04/08/2016 | 9.40   | Put  | Bond Future | 393.5600              | 0.3936              | 389.2200        | 0.3892        | (1.103)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.70   | Call | Bond Future | 2,809.4000            | 2.8094              | 2,707.8700      | 2.7079        | (3.614)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 10.29  | Call | Bond Future | 6,524.9900            | 6.5250              | 6,429.5000      | 6.4295        | (1.463)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.25   | Call | Bond Future | 545.8600              | 0.5459              | 467.1800        | 0.4672        | (14.414)          | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.24   | Put  | Bond Future | 912.9400              | 0.9129              | 931.6600        | 0.9317        | 2.051             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 10.60  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.40   | Call | Bond Future | 1,121.2700            | 1.1213              | 1,021.4700      | 1.0215        | (8.901)           | 0            | 0           | 250           |
| 2016/07/27 | R209             | 04/08/2016 | 9.26   | Put  | Bond Future | 831.4400              | 0.8314              | 846.3200        | 0.8463        | 1.790             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 9.60   | Call | Bond Future | 2,195.8700            | 2.1959              | 2,091.7300      | 2.0917        | (4.743)           | 0            | 0           | 5,624         |
| 2016/07/27 | R209             | 04/08/2016 | 9.25   | Put  | Bond Future | 871.5000              | 0.8715              | 888.2800        | 0.8883        | 1.925             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/08/2016 | 10.29  | Put  | Bond Future | 0.0500                | 0.0001              | 0.0200          | 0.0000        | (60.000)          | 0            | 0           | 250           |
| 2016/07/27 | R209             | 03/11/2016 | 10.26  | Call | Bond Future | 6,517.8900            | 6.5179              | 6,426.5800      | 6.4266        | (1.401)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 03/11/2016 |        |      | Bond Future | 9.3359                | 73.2367             | 9.3500          | 73.1382       | 0.151             | 0.0000       | 0.0000      | 34,475        |
| 2016/07/27 | R209             | 03/11/2016 | 10.24  | Call | Bond Future | 6,414.7800            | 6.4148              | 6,323.8000      | 6.3238        | (1.418)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 03/11/2016 | 10.25  | Call | Bond Future | 6,466.6900            | 6.4667              | 6,375.5500      | 6.3755        | (1.409)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 03/11/2016 | 10.24  | Put  | Bond Future | 487.8900              | 0.4879              | 495.4200        | 0.4954        | 1.543             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 03/11/2016 | 10.25  | Put  | Bond Future | 478.4500              | 0.4784              | 485.8200        | 0.4858        | 1.540             | 0            | 0           | 5,000         |
| 2016/07/27 | R209             | 03/11/2016 | 10.26  | Put  | Bond Future | 468.4000              | 0.4684              | 475.6000        | 0.4756        | 1.537             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.55   | Put  | Bond Future | 2,685.6600            | 2.6857              | 2,719.6700      | 2.7197        | 1.266             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 |        |      | Bond Future | 9.3714                | 74.6791             | 9.3860          | 74.5783       | 0.155             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.54   | Put  | Bond Future | 2,715.1700            | 2.7152              | 2,749.5000      | 2.7495        | 1.264             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.55   | Call | Bond Future | 3,909.1700            | 3.9092              | 3,842.3700      | 3.8424        | (1.709)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.53   | Call | Bond Future | 3,833.1900            | 3.8332              | 3,767.0300      | 3.7670        | (1.726)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.54   | Call | Bond Future | 3,870.9900            | 3.8710              | 3,804.5100      | 3.8045        | (1.717)           | 0            | 0           | 0             |
| 2016/07/27 | R209             | 02/02/2017 | 9.53   | Put  | Bond Future | 2,745.1500            | 2.7451              | 2,779.8000      | 2.7798        | 1.262             | 0            | 0           | 0             |
| 2016/07/27 | R209             | 04/05/2017 | 9.48   | Put  | Bond Future | 3,718.7900            | 3.7188              | 3,759.1600      | 3.7592        | 1.086             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |       |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|-------|
| 2016/07/27 | R209             | 04/05/2017 |        |      | Bond Future |                       | 9.3970              | 73.0724         | 9.4122        | 72.9675           | 0.162        | 0.0000      | 0.0000        | 0     |
| 2016/07/27 | R209             | 04/05/2017 | 9.47   | Put  | Bond Future | 3,751.0300            | 3.7510              | 3,791.6700      | 3.7917        | 1.083             | 0            | 0           | 0             |       |
| 2016/07/27 | R209             | 04/05/2017 | 9.46   | Call | Bond Future | 4,215.9100            | 4.2159              | 4,151.9200      | 4.1519        | (1.518)           | 0            | 0           | 0             |       |
| 2016/07/27 | R209             | 04/05/2017 | 9.47   | Call | Bond Future | 4,252.0000            | 4.2520              | 4,187.7200      | 4.1877        | (1.512)           | 0            | 0           | 0             |       |
| 2016/07/27 | R209             | 04/05/2017 | 9.48   | Call | Bond Future | 4,287.9600            | 4.2880              | 4,223.4100      | 4.2234        | (1.505)           | 0            | 0           | 0             |       |
| 2016/07/27 | R209             | 04/05/2017 | 9.46   | Put  | Bond Future | 3,783.2400            | 3.7832              | 3,824.1700      | 3.8242        | 1.082             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 |        |      | Bond Future |                       | 187.6390            | 187.6390        | 187.7032      | 187.7032          | 0.034        | 0.0000      | 0.0000        | 1,568 |
| 2016/07/27 | R210             | 04/08/2016 | 181.50 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 | 181.52 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 | 181.51 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 | 181.50 | Call | Bond Future | 6,138.9700            | 6.1390              | 6,203.2200      | 6.2032        | 1.047             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 | 181.52 | Call | Bond Future | 6,118.9700            | 6.1190              | 6,183.2200      | 6.1832        | 1.050             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 04/08/2016 | 181.51 | Call | Bond Future | 6,128.9700            | 6.1290              | 6,193.2200      | 6.1932        | 1.048             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 |        |      | Bond Future |                       | 188.9113            | 188.9113        | 188.9736      | 188.9736          | 0.033        | 0.0000      | 0.0000        | 992   |
| 2016/07/27 | R210             | 03/11/2016 | 188.90 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 | 188.92 | Put  | Bond Future | 8.7400                | 0.0087              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 | 188.91 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 | 188.90 | Call | Bond Future | 11.2600               | 0.0113              | 73.5800         | 0.0736        | 553.464           | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 | 188.91 | Call | Bond Future | 1.2600                | 0.0013              | 63.5800         | 0.0636        | 4946.032          | 0            | 0           | 0             |       |
| 2016/07/27 | R210             | 03/11/2016 | 188.92 | Call | Bond Future | 0.0000                | 0.0000              | 53.5800         | 0.0536        | 100.000           | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 | 137.08 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 |        |      | Bond Future |                       | 139.9142            | 139.9142        | 139.9501      | 139.9501          | 0.026        | 0.0000      | 0.0000        | 22    |
| 2016/07/27 | R211             | 04/08/2016 | 137.09 | Call | Bond Future | 2,824.2100            | 2.8242              | 2,860.1500      | 2.8601        | 1.273             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 | 137.07 | Call | Bond Future | 2,844.2100            | 2.8442              | 2,880.1500      | 2.8801        | 1.264             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 | 137.08 | Call | Bond Future | 2,834.2100            | 2.8342              | 2,870.1500      | 2.8701        | 1.268             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 | 137.07 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 04/08/2016 | 137.09 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 | 141.75 | Call | Bond Future | 810.6300              | 0.8106              | 844.8600        | 0.8449        | 4.223             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 |        |      | Bond Future |                       | 142.5606            | 142.5606        | 142.5949      | 142.5949          | 0.024        | 0.0000      | 0.0000        | 56    |
| 2016/07/27 | R211             | 03/11/2016 | 141.76 | Call | Bond Future | 800.6300              | 0.8006              | 834.8600        | 0.8349        | 4.275             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 | 141.74 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 | 141.76 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 | 141.74 | Call | Bond Future | 820.6300              | 0.8206              | 854.8600        | 0.8549        | 4.171             | 0            | 0           | 0             |       |
| 2016/07/27 | R211             | 03/11/2016 | 141.75 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 | 142.43 | Call | Bond Future | 3,929.9600            | 3.9300              | 3,978.9200      | 3.9789        | 1.246             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 |        |      | Bond Future |                       | 146.3600            | 146.3600        | 146.4089      | 146.4089          | 0.033        | 0.0000      | 0.0000        | 4,524 |
| 2016/07/27 | R212             | 04/08/2016 | 142.44 | Call | Bond Future | 3,919.9600            | 3.9200              | 3,968.9200      | 3.9689        | 1.249             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 | 142.42 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 | 142.44 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 | 142.43 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 04/08/2016 | 142.42 | Call | Bond Future | 3,939.9600            | 3.9400              | 3,988.9200      | 3.9889        | 1.243             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 03/11/2016 |        |      | Bond Future |                       | 149.1283            | 149.1283        | 149.1757      | 149.1757          | 0.032        | 0.0000      | 0.0000        | 883   |
| 2016/07/27 | R212             | 03/11/2016 | 148.11 | Call | Bond Future | 1,018.3500            | 1.0183              | 1,065.7300      | 1.0657        | 4.653             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 03/11/2016 | 148.10 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |
| 2016/07/27 | R212             | 03/11/2016 | 148.12 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |       |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R212             | 03/11/2016 | 148.11 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R212             | 03/11/2016 | 148.12 | Call | Bond Future | 1,008.3500                  | 1.0083                      | 1,055.7300            | 1.0557                | 4.699             | 0            | 0           | 0             |
| 2016/07/27 | R212             | 03/11/2016 | 148.10 | Call | Bond Future | 1,028.3500                  | 1.0283                      | 1,075.7300            | 1.0757                | 4.607             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 |        |      | Bond Future | 9.1711                      | 85.8390                     | 9.1796                | 85.7797               | 0.093             | 0.0000       | 0.0000      | 8,547         |
| 2016/07/27 | R213             | 04/08/2016 | 8.99   | Put  | Bond Future | 1,499.2800                  | 1.4993                      | 1,517.0500            | 1.5171                | 1.185             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 | 9.01   | Put  | Bond Future | 1,391.4500                  | 1.3915                      | 1,405.7800            | 1.4058                | 1.030             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 | 9.00   | Put  | Bond Future | 1,444.7900                  | 1.4448                      | 1,460.8500            | 1.4609                | 1.112             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 | 9.01   | Call | Bond Future | 259.2900                    | 0.2593                      | 214.3500              | 0.2143                | (17.332)          | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 | 8.99   | Call | Bond Future | 225.0600                    | 0.2251                      | 183.5600              | 0.1836                | (18.440)          | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/08/2016 | 9.00   | Call | Bond Future | 241.6400                    | 0.2416                      | 198.4300              | 0.1984                | (17.882)          | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 |        |      | Bond Future | 9.2142                      | 83.9068                     | 9.2232                | 83.8451               | 0.097             | 0.0000       | 0.0000      | 36,876        |
| 2016/07/27 | R213             | 03/11/2016 | 10.18  | Put  | Bond Future | 402.4500                    | 0.4024                      | 404.1400              | 0.4041                | 0.420             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 | 10.20  | Put  | Bond Future | 384.8600                    | 0.3849                      | 386.4200              | 0.3864                | 0.405             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 | 10.18  | Call | Bond Future | 6,688.9000                  | 6.6889                      | 6,628.8400            | 6.6288                | (0.898)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 | 10.19  | Put  | Bond Future | 393.5700                    | 0.3936                      | 395.2000              | 0.3952                | 0.414             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 | 10.19  | Call | Bond Future | 6,741.5100                  | 6.7415                      | 6,681.3900            | 6.6814                | (0.892)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 03/11/2016 | 10.20  | Call | Bond Future | 6,794.2100                  | 6.7942                      | 6,734.0200            | 6.7340                | (0.886)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.40   | Call | Bond Future | 3,653.7700                  | 3.6538                      | 3,609.6500            | 3.6096                | (1.208)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.42   | Call | Bond Future | 3,728.8900                  | 3.7289                      | 3,684.3500            | 3.6844                | (1.194)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 |        |      | Bond Future | 9.2537                      | 85.5592                     | 9.2630                | 85.4958               | 0.101             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.41   | Call | Bond Future | 3,691.1200                  | 3.6911                      | 3,646.7900            | 3.6468                | (1.201)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.40   | Put  | Bond Future | 2,667.0300                  | 2.6670                      | 2,686.4000            | 2.6864                | 0.726             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.42   | Put  | Bond Future | 2,608.5500                  | 2.6086                      | 2,627.5000            | 2.6275                | 0.726             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 02/02/2017 | 9.41   | Put  | Bond Future | 2,637.5400                  | 2.6375                      | 2,656.7000            | 2.6567                | 0.726             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 |        |      | Bond Future | 9.2784                      | 83.7751                     | 9.2883                | 83.7081               | 0.107             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.35   | Put  | Bond Future | 3,595.5700                  | 3.5956                      | 3,619.5400            | 3.6195                | 0.667             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.37   | Put  | Bond Future | 3,533.1800                  | 3.5332                      | 3,556.7800            | 3.5568                | 0.668             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.35   | Call | Bond Future | 4,076.2100                  | 4.0762                      | 4,033.1300            | 4.0331                | (1.057)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.36   | Put  | Bond Future | 3,564.4100                  | 3.5644                      | 3,588.1900            | 3.5882                | 0.667             | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.36   | Call | Bond Future | 4,111.8200                  | 4.1118                      | 4,068.5500            | 4.0686                | (1.052)           | 0            | 0           | 0             |
| 2016/07/27 | R213             | 04/05/2017 | 9.37   | Call | Bond Future | 4,147.2900                  | 4.1473                      | 4,103.8400            | 4.1038                | (1.048)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 9.24   | Call | Bond Future | 311.2100                    | 0.3112                      | 259.9300              | 0.2599                | (16.478)          | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 9.25   | Put  | Bond Future | 1,379.8700                  | 1.3799                      | 1,390.0300            | 1.3900                | 0.736             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 11.30  | Call | Bond Future | 12,072.6600                 | 12.0727                     | 12,009.4500           | 12.0094               | (0.524)           | 0            | 0           | 5,610         |
| 2016/07/27 | R214             | 04/08/2016 |        |      | Bond Future | 9.3908                      | 75.3234                     | 9.3994                | 75.2602               | 0.092             | 0.0000       | 0.0000      | 10,213        |
| 2016/07/27 | R214             | 04/08/2016 | 8.55   | Put  | Bond Future | 6,642.5700                  | 6.6426                      | 6,705.7100            | 6.7057                | 0.951             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 9.30   | Call | Bond Future | 453.2200                    | 0.4532                      | 391.6500              | 0.3916                | (13.585)          | 0            | 0           | 1,300         |
| 2016/07/27 | R214             | 04/08/2016 | 9.25   | Call | Bond Future | 332.1700                    | 0.3322                      | 279.1200              | 0.2791                | (15.971)          | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 11.30  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 10.30  | Put  | Bond Future | 0.2200                      | 0.0002                      | 0.1100                | 0.0001                | (50.000)          | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 9.26   | Call | Bond Future | 354.2900                    | 0.3543                      | 299.4800              | 0.2995                | (15.470)          | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 8.55   | Call | Bond Future | 0.1000                      | 0.0001                      | 0.0300                | 0.0000                | (70.000)          | 0            | 0           | 1,300         |
| 2016/07/27 | R214             | 04/08/2016 | 9.30   | Put  | Bond Future | 1,125.9700                  | 1.1260                      | 1,127.6100            | 1.1276                | 0.146             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 9.24   | Put  | Bond Future | 1,434.2800                  | 1.4343                      | 1,446.2100            | 1.4462                | 0.832             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/08/2016 | 10.30  | Call | Bond Future | 6,212.0500                  | 6.2121                      | 6,148.7300            | 6.1487                | (1.019)           | 0            | 0           | 5,610         |
| 2016/07/27 | R214             | 04/08/2016 | 9.26   | Put  | Bond Future | 1,326.7500                  | 1.3268                      | 1,335.1500            | 1.3351                | 0.633             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/07/27 | R214             | 03/11/2016 | 10.35  | Put  | Bond Future | 523.4900              |                     | 0.5235                      | 525.6900              | 0.5257                | 0.420             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 03/11/2016 |        |      | Bond Future | 9.4316                |                     | 73.4466                     | 9.4406                | 73.3810               | 0.095             | 0.0000       | 0.0000      | 24,618        |
| 2016/07/27 | R214             | 03/11/2016 | 10.34  | Put  | Bond Future | 534.3000              |                     | 0.5343                      | 536.5900              | 0.5366                | 0.429             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 03/11/2016 | 10.35  | Call | Bond Future | 6,748.4400            |                     | 6.7484                      | 6,684.9900            | 6.6850                | (0.940)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 03/11/2016 | 10.33  | Call | Bond Future | 6,644.3000            |                     | 6.6443                      | 6,581.0200            | 6.5810                | (0.952)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 03/11/2016 | 10.34  | Call | Bond Future | 6,696.3300            |                     | 6.6963                      | 6,632.9700            | 6.6330                | (0.946)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 03/11/2016 | 10.33  | Put  | Bond Future | 545.3000              |                     | 0.5453                      | 547.6700              | 0.5477                | 0.435             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 |        |      | Bond Future | 9.4694                |                     | 74.8930                     | 9.4787                | 74.8257               | 0.098             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.67   | Call | Bond Future | 4,228.0600            |                     | 4.2281                      | 4,179.6000            | 4.1796                | (1.146)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.66   | Put  | Bond Future | 2,828.6500            |                     | 2.8287                      | 2,847.7100            | 2.8477                | 0.674             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.68   | Put  | Bond Future | 2,768.6600            |                     | 2.7687                      | 2,787.3300            | 2.7873                | 0.674             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.67   | Put  | Bond Future | 2,798.5200            |                     | 2.7985                      | 2,817.3900            | 2.8174                | 0.674             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.68   | Call | Bond Future | 4,268.2600            |                     | 4.2683                      | 4,219.6000            | 4.2196                | (1.140)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 02/02/2017 | 9.66   | Call | Bond Future | 4,188.0300            |                     | 4.1880                      | 4,139.7600            | 4.1398                | (1.153)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.58   | Put  | Bond Future | 3,883.0900            |                     | 3.8831                      | 3,907.4900            | 3.9075                | 0.628             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 |        |      | Bond Future | 9.4948                |                     | 73.1422                     | 9.5046                | 73.0714               | 0.103             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.57   | Put  | Bond Future | 3,916.6100            |                     | 3.9166                      | 3,941.1900            | 3.9412                | 0.628             | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.58   | Call | Bond Future | 4,493.1400            |                     | 4.4931                      | 4,446.8200            | 4.4468                | (1.031)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.56   | Call | Bond Future | 4,418.2800            |                     | 4.4183                      | 4,372.3300            | 4.3723                | (1.040)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.57   | Call | Bond Future | 4,455.5200            |                     | 4.4555                      | 4,409.3800            | 4.4094                | (1.036)           | 0            | 0           | 0             |
| 2016/07/27 | R214             | 04/05/2017 | 9.56   | Put  | Bond Future | 3,950.6300            |                     | 3.9506                      | 3,975.4000            | 3.9754                | 0.627             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 |        |      | Bond Future | 9.4711                |                     | 96.6652                     | 9.4796                | 96.5856               | 0.090             | 0.0000       | 0.0000      | 52,690        |
| 2016/07/27 | R248             | 04/08/2016 | 9.25   | Call | Bond Future | 266.8100              |                     | 0.2668                      | 214.4800              | 0.2145                | (19.613)          | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 | 9.24   | Put  | Bond Future | 2,455.1600            |                     | 2.4552                      | 2,484.6700            | 2.4847                | 1.202             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 | 9.26   | Put  | Bond Future | 2,298.3400            |                     | 2.2983                      | 2,323.4000            | 2.3234                | 1.090             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 | 9.25   | Put  | Bond Future | 2,376.1500            |                     | 2.3762                      | 2,403.4500            | 2.4034                | 1.149             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 | 9.26   | Call | Bond Future | 286.2300              |                     | 0.2862                      | 231.6600              | 0.2317                | (19.065)          | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/08/2016 | 9.24   | Call | Bond Future | 248.4100              |                     | 0.2484                      | 198.2900              | 0.1983                | (20.176)          | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 | 10.38  | Call | Bond Future | 8,271.0400            |                     | 8.2710                      | 8,191.5500            | 8.1915                | (0.961)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 |        |      | Bond Future | 9.5142                |                     | 94.0495                     | 9.5231                | 93.9668               | 0.094             | 0.0000       | 0.0000      | 60,941        |
| 2016/07/27 | R248             | 03/11/2016 | 10.39  | Call | Bond Future | 8,336.4000            |                     | 8.3364                      | 8,256.8100            | 8.2568                | (0.955)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 | 10.37  | Put  | Bond Future | 835.0800              |                     | 0.8351                      | 838.4500              | 0.8384                | 0.404             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 | 10.39  | Put  | Bond Future | 806.2900              |                     | 0.8063                      | 809.4400              | 0.8094                | 0.391             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 | 10.37  | Call | Bond Future | 8,205.6200            |                     | 8.2056                      | 8,126.2500            | 8.1263                | (0.967)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 03/11/2016 | 10.38  | Put  | Bond Future | 820.6400              |                     | 0.8206                      | 823.8900              | 0.8239                | 0.396             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.76   | Put  | Bond Future | 3,681.0300            |                     | 3.6810                      | 3,704.3600            | 3.7044                | 0.634             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.78   | Put  | Bond Future | 3,605.1300            |                     | 3.6051                      | 3,627.9600            | 3.6280                | 0.633             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 |        |      | Bond Future | 9.5544                |                     | 95.9017                     | 9.5636                | 95.8168               | 0.097             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.77   | Put  | Bond Future | 3,642.9100            |                     | 3.6429                      | 3,665.9900            | 3.6660                | 0.634             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.76   | Call | Bond Future | 5,538.0400            |                     | 5.5380                      | 5,476.4700            | 5.4765                | (1.112)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.77   | Call | Bond Future | 5,588.5400            |                     | 5.5885                      | 5,526.7200            | 5.5267                | (1.106)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 02/02/2017 | 9.78   | Call | Bond Future | 5,639.2200            |                     | 5.6392                      | 5,577.1500            | 5.5772                | (1.101)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/05/2017 | 9.66   | Call | Bond Future | 5,917.4800            |                     | 5.9175                      | 5,858.6800            | 5.8587                | (0.994)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/05/2017 |        |      | Bond Future | 9.5820                |                     | 93.4431                     | 9.5918                | 93.3539               | 0.102             | 0.0000       | 0.0000      | 0             |
| 2016/07/27 | R248             | 04/05/2017 | 9.67   | Call | Bond Future | 5,964.7000            |                     | 5.9647                      | 5,905.6700            | 5.9057                | (0.990)           | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/05/2017 | 9.65   | Put  | Bond Future | 5,252.3300            |                     | 5.2523                      | 5,283.0100            | 5.2830                | 0.584             | 0            | 0           | 0             |
| 2016/07/27 | R248             | 04/05/2017 | 9.67   | Put  | Bond Future | 5,166.2700            |                     | 5.1663                      | 5,196.4900            | 5.1965                | 0.585             | 0            | 0           | 0             |

| Deal Date    | Contract Details | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest  |
|--------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|----------------|
| 2016/07/27   | R248 04/05/2017  | 9.65   | Call | Bond Future | 5,870.4000                  | 5.8704                      | 5,811.8300            | 5.8118                | (0.998)           | 0            | 0           | 0              |
| 2016/07/27   | R248 04/05/2017  | 9.66   | Put  | Bond Future | 5,209.1500                  | 5.2091                      | 5,239.6000            | 5.2396                | 0.585             | 0            | 0           | 0              |
| <b>Total</b> |                  |        |      |             |                             |                             |                       |                       |                   |              |             | <b>1069278</b> |