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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/04/04 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2025             | 05/05/2016 |        |      | Bond Future        | 124.3568              | 124.3568            | 124.3694        | 124.3694      | 0.010             | 0.0000       | 0.0000      | 4,532         |
| 2016/04/04 | 2025             | 05/05/2016 | 126.00 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 05/05/2016 | 125.99 | Put  | Bond Future        | 1,633.2200            | 1.6332              | 1,620.5800      | 1.6206        | (0.774)           | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 05/05/2016 | 126.01 | Put  | Bond Future        | 1,653.2200            | 1.6532              | 1,640.5800      | 1.6406        | (0.765)           | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 05/05/2016 | 126.00 | Put  | Bond Future        | 1,643.2200            | 1.6432              | 1,630.5800      | 1.6306        | (0.769)           | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 05/05/2016 | 126.01 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 05/05/2016 | 125.99 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.86 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 |        |      | Bond Future        | 125.4756              | 125.4756            | 125.4870        | 125.4870      | 0.009             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.86 | Call | Bond Future        | 1,615.5500            | 1.6156              | 1,627.0200      | 1.6270        | 0.710             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.87 | Call | Bond Future        | 1,605.5500            | 1.6056              | 1,617.0200      | 1.6170        | 0.714             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.85 | Call | Bond Future        | 1,625.5500            | 1.6256              | 1,637.0200      | 1.6370        | 0.706             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.85 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2025             | 04/08/2016 | 123.87 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 | 8.99   | Put  | Bond Future        | 4,175.1900            | 4.1752              | 4,135.3800      | 4.1354        | (0.953)           | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 | 9.01   | Put  | Bond Future        | 4,027.9000            | 4.0279              | 3,988.0900      | 3.9881        | (0.988)           | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 |        |      | Bond Future        | 9.5750                | 90.2824             | 9.5692          | 90.3222       | (0.060)           | 0.0000       | 0.0000      | 17,364        |
| 2016/04/04 | 2030             | 05/05/2016 | 9.00   | Put  | Bond Future        | 4,101.5000            | 4.1015              | 4,061.6900      | 4.0617        | (0.971)           | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 | 8.99   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 | 9.00   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 05/05/2016 | 9.01   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 04/08/2016 | 10.17  | Call | Bond Future        | 3,517.2600            | 3.5173              | 3,556.8100      | 3.5568        | 1.124             | 0            | 0           | 0             |
| 2016/04/04 | 2030             | 04/08/2016 |        |      | Bond Future        | 9.6380                | 87.9991             | 9.6322          | 88.0386       | (0.060)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2030             | 04/08/2016 | 10.17  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 |        |      | Bond Future        | 9.7193                | 89.1138             | 9.7135          | 89.1557       | (0.059)           | 0.0000       | 0.0000      | 9,481         |
| 2016/04/04 | 2032             | 05/05/2016 | 8.99   | Put  | Bond Future        | 5,775.7100            | 5.7757              | 5,705.2300      | 5.7052        | (1.220)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 | 9.01   | Put  | Bond Future        | 5,631.9300            | 5.6319              | 5,560.1200      | 5.5601        | (1.275)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 | 9.00   | Put  | Bond Future        | 5,703.6500            | 5.7037              | 5,632.5000      | 5.6325        | (1.247)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 | 9.01   | Call | Bond Future        | 215.4300              | 0.2154              | 185.5900        | 0.1856        | (13.851)          | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 | 8.99   | Call | Bond Future        | 199.5100              | 0.1995              | 171.0000        | 0.1710        | (14.290)          | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 05/05/2016 | 9.00   | Call | Bond Future        | 207.3500              | 0.2073              | 178.1700        | 0.1782        | (14.073)          | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 | 9.01   | Call | Bond Future        | 1,152.2600            | 1.1523              | 1,132.1200      | 1.1321        | (1.748)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 |        |      | Bond Future        | 9.7813                | 90.8164             | 9.7755          | 90.8582       | (0.059)           | 0.0000       | 0.0000      | 76            |
| 2016/04/04 | 2032             | 04/08/2016 | 8.99   | Call | Bond Future        | 1,116.2700            | 1.1163              | 1,096.2800      | 1.0963        | (1.791)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 | 9.00   | Call | Bond Future        | 1,133.8300            | 1.1338              | 1,113.7700      | 1.1138        | (1.769)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 | 8.99   | Put  | Bond Future        | 7,106.2200            | 7.1062              | 7,044.4500      | 7.0445        | (0.869)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 | 9.01   | Put  | Bond Future        | 6,983.5800            | 6.9836              | 6,921.6600      | 6.9217        | (0.887)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 04/08/2016 | 9.00   | Put  | Bond Future        | 7,044.4100            | 7.0444              | 6,982.5700      | 6.9826        | (0.878)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | 2032             | 03/11/2016 |        |      | Bond Future | 9.8399                      | 88.3934                     | 9.8341                | 88.4344               | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.28  | Put  | Bond Future | 2,834.9900                  | 2.8350                      | 2,792.2500            | 2.7923                | (1.508)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.30  | Put  | Bond Future | 2,783.6900                  | 2.7837                      | 2,741.2500            | 2.7413                | (1.525)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.29  | Put  | Bond Future | 2,809.2400                  | 2.8092                      | 2,766.6500            | 2.7667                | (1.516)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.30  | Call | Bond Future | 5,972.0900                  | 5.9721                      | 5,970.6700            | 5.9707                | (0.024)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.28  | Call | Bond Future | 5,888.4000                  | 5.8884                      | 5,886.6800            | 5.8867                | (0.029)           | 0            | 0           | 0             |
| 2016/04/04 | 2032             | 03/11/2016 | 10.29  | Call | Bond Future | 5,930.1800                  | 5.9302                      | 5,928.6100            | 5.9286                | (0.026)           | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 |        |      | Bond Future | 103.9729                    | 103.9729                    | 103.9836              | 103.9836              | 0.010             | 0.0000       | 0.0000      | 1,032         |
| 2016/04/04 | 2033             | 05/05/2016 | 102.39 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 | 102.40 | Call | Bond Future | 1,572.8600                  | 1.5729                      | 1,583.5700            | 1.5836                | 0.681             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 | 102.41 | Call | Bond Future | 1,562.8600                  | 1.5629                      | 1,573.5700            | 1.5736                | 0.685             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 | 102.39 | Call | Bond Future | 1,582.8600                  | 1.5829                      | 1,593.5700            | 1.5936                | 0.677             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 | 102.41 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 05/05/2016 | 102.40 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 | 104.99 | Call | Bond Future | 978.1100                    | 0.9781                      | 987.9100              | 0.9879                | 1.002             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 | 105.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 |        |      | Bond Future | 105.9681                    | 105.9681                    | 105.9779              | 105.9779              | 0.009             | 0.0000       | 0.0000      | 1,564         |
| 2016/04/04 | 2033             | 04/08/2016 | 104.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 | 105.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 | 105.00 | Call | Bond Future | 968.1100                    | 0.9681                      | 977.9100              | 0.9779                | 1.012             | 0            | 0           | 0             |
| 2016/04/04 | 2033             | 04/08/2016 | 105.01 | Call | Bond Future | 958.1100                    | 0.9581                      | 967.9100              | 0.9679                | 1.023             | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 8.99   | Call | Bond Future | 123.3900                    | 0.1234                      | 99.4600               | 0.0995                | (19.394)          | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 9.00   | Put  | Bond Future | 7,425.2800                  | 7.4253                      | 7,395.1000            | 7.3951                | (0.406)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 9.67   | Call | Bond Future | 1,193.2800                  | 1.1933                      | 1,115.6300            | 1.1156                | (6.507)           | 0            | 0           | 500           |
| 2016/04/04 | 2037             | 05/05/2016 |        |      | Bond Future | 9.8647                      | 90.3559                     | 9.8640                | 90.3614               | (0.007)           | 0.0000       | 0.0000      | 39,888        |
| 2016/04/04 | 2037             | 05/05/2016 | 9.00   | Call | Bond Future | 128.6300                    | 0.1286                      | 104.0000              | 0.1040                | (19.148)          | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 9.67   | Put  | Bond Future | 2,757.5200                  | 2.7575                      | 2,674.3200            | 2.6743                | (3.017)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 9.01   | Call | Bond Future | 134.2000                    | 0.1342                      | 108.8400              | 0.1088                | (18.897)          | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 8.99   | Put  | Bond Future | 7,509.9200                  | 7.5099                      | 7,480.4400            | 7.4804                | (0.393)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 05/05/2016 | 9.01   | Put  | Bond Future | 7,341.1000                  | 7.3411                      | 7,310.1900            | 7.3102                | (0.421)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 |        |      | Bond Future | 9.9277                      | 87.8234                     | 9.9271                | 87.8280               | (0.006)           | 0.0000       | 0.0000      | 221           |
| 2016/04/04 | 2037             | 04/08/2016 | 9.24   | Put  | Bond Future | 7,134.4900                  | 7.1345                      | 7,095.1800            | 7.0952                | (0.551)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 | 9.26   | Put  | Bond Future | 7,007.3800                  | 7.0074                      | 6,967.7000            | 6.9677                | (0.566)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 | 9.24   | Call | Bond Future | 1,480.3300                  | 1.4803                      | 1,445.6400            | 1.4456                | (2.343)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 | 9.25   | Put  | Bond Future | 7,070.8400                  | 7.0708                      | 7,031.3500            | 7.0313                | (0.558)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 | 9.25   | Call | Bond Future | 1,502.9800                  | 1.5030                      | 1,468.1100            | 1.4681                | (2.320)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 04/08/2016 | 9.26   | Call | Bond Future | 1,525.6900                  | 1.5257                      | 1,490.6300            | 1.4906                | (2.298)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.35  | Call | Bond Future | 6,156.8800                  | 6.1569                      | 6,127.4700            | 6.1275                | (0.478)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.36  | Put  | Bond Future | 3,354.8900                  | 3.3549                      | 3,322.3700            | 3.3224                | (0.969)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 |        |      | Bond Future | 9.9826                      | 89.5025                     | 9.9822                | 89.5057               | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.36  | Call | Bond Future | 6,200.8300                  | 6.2008                      | 6,171.4800            | 6.1715                | (0.473)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.37  | Call | Bond Future | 6,244.9000                  | 6.2449                      | 6,215.6100            | 6.2156                | (0.469)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.35  | Put  | Bond Future | 3,384.4300                  | 3.3844                      | 3,351.8500            | 3.3519                | (0.963)           | 0            | 0           | 0             |
| 2016/04/04 | 2037             | 03/11/2016 | 10.37  | Put  | Bond Future | 3,325.5800                  | 3.3256                      | 3,293.1200            | 3.2931                | (0.976)           | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 05/05/2016 | 131.01 | Put  | Bond Future | 1,745.5800                  | 1.7456                      | 1,955.1100            | 1.9551                | 12.003            | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | 2038             | 05/05/2016 |        |      | Bond Future | 129.2644              |                     | 129.2644        | 129.0549      | (0.162)           | 0.0000       | 0.0000      | 16,932        |
| 2016/04/04 | 2038             | 05/05/2016 | 131.00 | Put  | Bond Future | 1,735.5800            | 1.7356              | 1,945.1100      | 1.9451        | 12.073            | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 05/05/2016 | 131.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 05/05/2016 | 130.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 05/05/2016 | 131.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 05/05/2016 | 130.99 | Put  | Bond Future | 1,725.5800            | 1.7256              | 1,935.1100      | 1.9351        | 12.143            | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 |        |      | Bond Future | 130.3188              |                     | 130.3188        | 130.1040      | (0.165)           | 0.0000       | 0.0000      | 680           |
| 2016/04/04 | 2038             | 04/08/2016 | 129.31 | Call | Bond Future | 1,008.8400            | 1.0088              | 793.9900        | 0.7940        | (21.297)          | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 | 129.30 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 | 129.32 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 | 129.31 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 | 129.32 | Call | Bond Future | 998.8400              | 0.9988              | 783.9900        | 0.7840        | (21.510)          | 0            | 0           | 0             |
| 2016/04/04 | 2038             | 04/08/2016 | 129.30 | Call | Bond Future | 1,018.8400            | 1.0188              | 803.9900        | 0.8040        | (21.088)          | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 | 9.50   | Call | Bond Future | 655.8100              | 0.6558              | 589.6500        | 0.5897        | (10.088)          | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 |        |      | Bond Future | 9.9399                |                     | 93.9359         | 93.9419       | (0.007)           | 0.0000       | 0.0000      | 1,812         |
| 2016/04/04 | 2040             | 05/05/2016 | 9.51   | Call | Bond Future | 675.9000              | 0.6759              | 608.8500        | 0.6088        | (9.920)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 | 9.49   | Call | Bond Future | 636.0800              | 0.6361              | 570.8200        | 0.5708        | (10.260)          | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 | 9.50   | Put  | Bond Future | 4,485.4200            | 4.4854              | 4,413.2800      | 4.4133        | (1.608)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 | 9.49   | Put  | Bond Future | 4,555.8000            | 4.5558              | 4,484.5600      | 4.4846        | (1.564)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 05/05/2016 | 9.51   | Put  | Bond Future | 4,415.5400            | 4.4155              | 4,342.5100      | 4.3425        | (1.654)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 |        |      | Bond Future | 10.0036               |                     | 91.2213         | 10.0030       | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.49   | Put  | Bond Future | 6,497.5000            | 6.4975              | 6,452.0500      | 6.4521        | (0.699)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.50   | Call | Bond Future | 2,085.4600            | 2.0855              | 2,044.9200      | 2.0449        | (1.944)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.51   | Call | Bond Future | 2,114.2900            | 2.1143              | 2,073.6100      | 2.0736        | (1.924)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.49   | Call | Bond Future | 2,057.0700            | 2.0571              | 2,016.6900      | 2.0167        | (1.963)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.51   | Put  | Bond Future | 6,375.1700            | 6.3752              | 6,329.4200      | 6.3294        | (0.718)           | 0            | 0           | 0             |
| 2016/04/04 | 2040             | 04/08/2016 | 9.50   | Put  | Bond Future | 6,436.0500            | 6.4361              | 6,390.4400      | 6.3904        | (0.709)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 | 8.99   | Put  | Bond Future | 8,976.4500            | 8.9764              | 8,951.3000      | 8.9513        | (0.280)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 |        |      | Bond Future | 9.9593                |                     | 91.0556         | 9.9586        | (0.007)           | 0.0000       | 0.0000      | 20,223        |
| 2016/04/04 | 2044             | 05/05/2016 | 9.01   | Put  | Bond Future | 8,786.2700            | 8.7863              | 8,759.8100      | 8.7598        | (0.301)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 | 9.00   | Put  | Bond Future | 8,881.1200            | 8.8811              | 8,855.3400      | 8.8553        | (0.290)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 | 9.01   | Call | Bond Future | 96.9600               | 0.0970              | 76.3300         | 0.0763        | (21.277)          | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 | 8.99   | Call | Bond Future | 88.5800               | 0.0886              | 69.2600         | 0.0693        | (21.811)          | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 05/05/2016 | 9.00   | Call | Bond Future | 92.6200               | 0.0926              | 72.6700         | 0.0727        | (21.540)          | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.50   | Call | Bond Future | 2,028.1400            | 2.0281              | 1,987.8400      | 1.9878        | (1.987)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 |        |      | Bond Future | 10.0212               |                     | 88.4114         | 10.0206       | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.51   | Call | Bond Future | 2,056.6500            | 2.0566              | 2,016.2000      | 2.0162        | (1.967)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.49   | Put  | Bond Future | 6,634.0100            | 6.6340              | 6,588.9500      | 6.5889        | (0.679)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.51   | Put  | Bond Future | 6,508.7700            | 6.5088              | 6,463.4000      | 6.4634        | (0.697)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.49   | Call | Bond Future | 1,999.8800            | 1.9999              | 1,959.7400      | 1.9597        | (2.007)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 04/08/2016 | 9.50   | Put  | Bond Future | 6,571.1900            | 6.5712              | 6,525.9700      | 6.5260        | (0.688)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 03/11/2016 |        |      | Bond Future | 10.0754               |                     | 90.1017         | 10.0749       | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 2044             | 03/11/2016 | 10.42  | Call | Bond Future | 6,459.3300            | 6.4593              | 6,427.8700      | 6.4279        | (0.487)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 03/11/2016 | 10.41  | Put  | Bond Future | 3,721.5600            | 3.7216              | 3,686.5800      | 3.6866        | (0.940)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 03/11/2016 | 10.43  | Put  | Bond Future | 3,657.4200            | 3.6574              | 3,622.5500      | 3.6225        | (0.953)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 03/11/2016 | 10.42  | Put  | Bond Future | 3,689.5000            | 3.6895              | 3,654.5700      | 3.6546        | (0.947)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | 2044             | 03/11/2016 | 10.43  | Call | Bond Future        | 6,505.3400            |                     | 6.5053                      | 6,473.9400            | 6.4739                | (0.483)           | 0            | 0           | 0             |
| 2016/04/04 | 2044             | 03/11/2016 | 10.41  | Call | Bond Future        | 6,413.1800            |                     | 6.4132                      | 6,381.6700            | 6.3817                | (0.491)           | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 |        |      | Bond Future        | 129.2399              |                     | 129.2399                    | 129.8146              | 129.8146              | 0.445             | 0.0000       | 0.0000      | 12,687        |
| 2016/04/04 | 2046             | 05/05/2016 | 129.99 | Put  | Bond Future        | 750.1000              |                     | 0.7501                      | 175.4400              | 0.1754                | (76.611)          | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 | 130.01 | Put  | Bond Future        | 770.1000              |                     | 0.7701                      | 195.4400              | 0.1954                | (74.621)          | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 | 130.00 | Put  | Bond Future        | 760.1000              |                     | 0.7601                      | 185.4400              | 0.1854                | (75.603)          | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 | 130.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 | 129.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 05/05/2016 | 130.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 | 129.00 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 |        |      | Bond Future        | 131.7201              |                     | 131.7201                    | 132.3042              | 132.3042              | 0.443             | 0.0000       | 0.0000      | 590           |
| 2016/04/04 | 2046             | 04/08/2016 | 129.02 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 | 129.00 | Call | Bond Future        | 2,720.1400            |                     | 2.7201                      | 3,304.1600            | 3.3042                | 21.470            | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 | 129.01 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 | 129.01 | Call | Bond Future        | 2,710.1400            |                     | 2.7101                      | 3,294.1600            | 3.2942                | 21.549            | 0            | 0           | 0             |
| 2016/04/04 | 2046             | 04/08/2016 | 129.02 | Call | Bond Future        | 2,700.1400            |                     | 2.7001                      | 3,284.1600            | 3.2842                | 21.629            | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 | 138.00 | Put  | Bond Future        | 500.4400              |                     | 0.5004                      | 485.4900              | 0.4855                | (2.987)           | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 |        |      | Bond Future        | 137.4996              |                     | 137.4996                    | 137.5145              | 137.5145              | 0.011             | 0.0000       | 0.0000      | 14,861        |
| 2016/04/04 | 2050             | 05/05/2016 | 138.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 | 137.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 | 138.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 | 137.99 | Put  | Bond Future        | 490.4400              |                     | 0.4904                      | 475.4900              | 0.4755                | (3.048)           | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 05/05/2016 | 138.01 | Put  | Bond Future        | 510.4400              |                     | 0.5104                      | 495.4900              | 0.4955                | (2.929)           | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 | 139.14 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 |        |      | Bond Future        | 138.5608              |                     | 138.5608                    | 138.5745              | 138.5745              | 0.010             | 0.0000       | 0.0000      | 1,600         |
| 2016/04/04 | 2050             | 04/08/2016 | 139.12 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 | 139.13 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 | 139.12 | Put  | Bond Future        | 559.2000              |                     | 0.5592                      | 545.5200              | 0.5455                | (2.446)           | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 | 139.14 | Put  | Bond Future        | 579.2000              |                     | 0.5792                      | 565.5200              | 0.5655                | (2.362)           | 0            | 0           | 0             |
| 2016/04/04 | 2050             | 04/08/2016 | 139.13 | Put  | Bond Future        | 569.2000              |                     | 0.5692                      | 555.5200              | 0.5555                | (2.403)           | 0            | 0           | 0             |
| 2016/04/04 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | AL37             | 05/05/2016 |        |      | Index Future       | 473.6010              |                     | 473.6010                    | 473.7490              | 473.7490              | 0.031             | 0.0000       | 0.0000      | 7             |
| 2016/04/04 | AL37             | 04/08/2016 |        |      | Index Future       | 482.5520              |                     | 482.5520                    | 482.6960              | 482.6960              | 0.030             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | AL7T             | 05/05/2016 |        |      | Index Future       | 545.3010              |                     | 545.3010                    | 545.5500              | 545.5500              | 0.046             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | AL7T             | 04/08/2016 |        |      | Index Future       | 555.6080              |                     | 555.6080                    | 555.8530              | 555.8530              | 0.044             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | ALBI             | 05/05/2016 |        |      | Index Future       | 494.1700              |                     | 494.1700                    | 494.3670              | 494.3670              | 0.040             | 0.0000       | 0.0000      | 499           |
| 2016/04/04 | ALBI             | 04/08/2016 |        |      | Index Future       | 503.5100              |                     | 503.5100                    | 503.7030              | 503.7030              | 0.038             | 0.0000       | 0.0000      | 133           |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | ALBI             | 03/11/2016 |        |     | Index Future       | 513.2380                    | 513.2380                    | 513.4250              | 513.4250              | 0.036             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | C211             | 31/01/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 129.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 05/05/2016 |        |      | Bond Future        | 127.2930                    | 127.2930                    | 127.3078              | 127.3078              | 0.012             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 129.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 128.99 | Put  | Bond Future        | 1,697.0000                  | 1.6970                      | 1,682.1800            | 1.6822                | (0.873)           | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 129.01 | Put  | Bond Future        | 1,717.0000                  | 1.7170                      | 1,702.1800            | 1.7022                | (0.863)           | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 129.00 | Put  | Bond Future        | 1,707.0000                  | 1.7070                      | 1,692.1800            | 1.6922                | (0.868)           | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 05/05/2016 | 128.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 |        |      | Bond Future        | 129.7357                    | 129.7357                    | 129.7495              | 129.7495              | 0.011             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.86 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.88 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.86 | Call | Bond Future        | 2,875.7300                  | 2.8757                      | 2,889.5000            | 2.8895                | 0.479             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.87 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.87 | Call | Bond Future        | 2,865.7300                  | 2.8657                      | 2,879.5000            | 2.8795                | 0.481             | 0            | 0           | 0             |
| 2016/04/04 | EL28             | 04/08/2016 | 126.88 | Call | Bond Future        | 2,855.7300                  | 2.8557                      | 2,869.5000            | 2.8695                | 0.482             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 | 10.01  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 |        |      | Bond Future        | 10.7140                     | 76.0289                     | 10.7080               | 76.0668               | (0.056)           | 0.0000       | 0.0000      | 8,776         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product      | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | ES33             | 05/05/2016 | 9.99   | Call | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 | 10.00  | Call | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 | 9.99   | Put  | Bond Future  | 4,762.0100            | 4.7620              | 4,724.1600      | 4.7242        | (0.795)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 | 10.01  | Put  | Bond Future  | 4,624.3700            | 4.6244              | 4,586.5200      | 4.5865        | (0.818)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 05/05/2016 | 10.00  | Put  | Bond Future  | 4,693.1400            | 4.6931              | 4,655.2900      | 4.6553        | (0.806)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 |        |      | Bond Future  | 10.8036               | 77.4815             | 10.7975         | 77.5193       | (0.056)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.24  | Put  | Bond Future  | 3,613.9800            | 3.6140              | 3,576.2400      | 3.5762        | (1.044)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.26  | Put  | Bond Future  | 3,481.2300            | 3.4812              | 3,443.4900      | 3.4435        | (1.084)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.25  | Put  | Bond Future  | 3,547.5600            | 3.5476              | 3,509.8200      | 3.5098        | (1.064)           | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.26  | Call | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.24  | Call | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 04/08/2016 | 10.25  | Call | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 |        |      | Bond Future  | 10.8921               | 75.1698             | 10.8860         | 75.2069       | (0.056)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.29  | Put  | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.31  | Put  | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.30  | Put  | Bond Future  | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.31  | Call | Bond Future  | 2,483.3000            | 2.4833              | 2,520.3900      | 2.5204        | 1.494             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.29  | Call | Bond Future  | 2,367.3900            | 2.3674              | 2,404.4800      | 2.4045        | 1.567             | 0            | 0           | 0             |
| 2016/04/04 | ES33             | 03/11/2016 | 11.30  | Call | Bond Future  | 2,425.3800            | 2.4254              | 2,462.4700      | 2.4625        | 1.529             | 0            | 0           | 0             |
| 2016/04/04 | ES42             | 05/05/2016 |        |      | Bond Future  | 10.9002               | 79.7204             | 10.8941         | 79.7634       | (0.056)           | 0.0000       | 0.0000      | 7,270         |
| 2016/04/04 | GOVI             | 05/05/2016 | 518.01 | Put  | GOVI         | 247,160.0000          | 24.7160             | 245,320.0000    | 24.5320       | (0.744)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 05/05/2016 |        |      | GOVI         | 493.2940              | 493.2940            | 493.4780        | 493.4780      | 0.037             | 0.0000       | 0.0000      | 476           |
| 2016/04/04 | GOVI             | 05/05/2016 | 518.00 | Put  | GOVI         | 247,060.0000          | 24.7060             | 245,220.0000    | 24.5220       | (0.745)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 05/05/2016 | 518.01 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 05/05/2016 | 517.99 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 05/05/2016 | 518.00 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 05/05/2016 | 517.99 | Put  | GOVI         | 246,960.0000          | 24.6960             | 245,120.0000    | 24.5120       | (0.745)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 | 520.99 | Put  | GOVI         | 183,730.0000          | 18.3730             | 181,930.0000    | 18.1930       | (0.980)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 |        |      | GOVI         | 502.6170              | 502.6170            | 502.7970        | 502.7970      | 0.036             | 0.0000       | 0.0000      | 26            |
| 2016/04/04 | GOVI             | 04/08/2016 | 521.01 | Put  | GOVI         | 183,930.0000          | 18.3930             | 182,130.0000    | 18.2130       | (0.979)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 | 521.00 | Put  | GOVI         | 183,830.0000          | 18.3830             | 182,030.0000    | 18.2030       | (0.979)           | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 | 521.00 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 | 521.01 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 04/08/2016 | 520.99 | Call | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.11 | Call | GOVI         | 362,180.0000          | 36.2180             | 363,930.0000    | 36.3930       | 0.483             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.12 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 |        |      | GOVI         | 512.3280              | 512.3280            | 512.5030        | 512.5030      | 0.034             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.12 | Call | GOVI         | 362,080.0000          | 36.2080             | 363,830.0000    | 36.3830       | 0.483             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.13 | Call | GOVI         | 361,980.0000          | 36.1980             | 363,730.0000    | 36.3730       | 0.483             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.11 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GOVI             | 03/11/2016 | 476.13 | Put  | GOVI         | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | GVIX             | 01/01/2029 |        |      | LIVE INDEX   | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IGOV             | 05/05/2016 |        |      | Index Future | 238.3670              | 238.3670            | 238.5390        | 238.5390      | 0.072             | 0.0000       | 0.0000      | 977           |
| 2016/04/04 | IGOV             | 04/08/2016 |        |      | Index Future | 242.8920              | 242.8920            | 243.0640        | 243.0640      | 0.071             | 0.0000       | 0.0000      | 81            |



| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | IGOV             | 03/11/2016 |        |      | Index Future           | 247.6040                    | 247.6040                    | 247.7740              | 247.7740              | 0.069             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | ILBI             | 05/05/2016 |        |      | Index Future           | 646.5330                    | 646.5330                    | 646.8140              | 646.8140              | 0.043             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | ILBI             | 04/08/2016 |        |      | Index Future           | 658.4580                    | 658.4580                    | 658.7380              | 658.7380              | 0.043             | 0.0000       | 0.0000      | 157           |
| 2016/04/04 | IS01             | 19/12/2016 |        |      | Interest Rate Swap     | 100.1515                    | 100.1515                    | 100.1458              | 100.1458              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS01             | 16/03/2017 |        |      | Interest Rate Swap     | 100.1908                    | 100.1908                    | 100.1828              | 100.1828              | (0.008)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS01             | 15/06/2017 |        |      | Interest Rate Swap     | 99.9387                     | 99.9387                     | 99.9282               | 99.9282               | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS02             | 18/12/2017 |        |      | Interest Rate Swap     | 100.5777                    | 100.5777                    | 100.5613              | 100.5613              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS02             | 16/03/2018 |        |      | Interest Rate Swap     | 100.0524                    | 100.0524                    | 100.0307              | 100.0307              | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS02             | 15/06/2018 |        |      | Interest Rate Swap     | 99.9200                     | 99.9200                     | 99.8952               | 99.8952               | (0.025)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 100.7515                    | 100.7515                    | 100.7289              | 100.7289              | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 100.2644                    | 100.2644                    | 100.2306              | 100.2306              | (0.034)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 99.7400                     | 99.7400                     | 99.6987               | 99.6987               | (0.041)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 102.4146                    | 102.4146                    | 102.4027              | 102.4027              | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 99.5991                     | 99.5991                     | 99.6153               | 99.6153               | 0.016             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 98.4387                     | 98.4387                     | 98.4694               | 98.4694               | 0.031             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 20/04/2016 |        |      | Jibar Tradeable Future | 7.2600                      | 92.7400                     | 7.2600                | 92.7400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 18/05/2016 |        |      | Jibar Tradeable Future | 7.3400                      | 92.6600                     | 7.3400                | 92.6600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.4000                      | 92.6000                     | 7.4000                | 92.6000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 20/07/2016 |        |      | Jibar Tradeable Future | 7.4900                      | 92.5100                     | 7.4900                | 92.5100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 17/08/2016 |        |      | Jibar Tradeable Future | 7.5400                      | 92.4600                     | 7.5400                | 92.4600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.6300                      | 92.3700                     | 7.6300                | 92.3700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 7.8000                      | 92.2000                     | 7.8000                | 92.2000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.9400                      | 92.0600                     | 7.9400                | 92.0600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 8.0600                      | 91.9400                     | 8.0600                | 91.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 8.1800                      | 91.8200                     | 8.1800                | 91.8200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 8.2600                      | 91.7400                     | 8.2600                | 91.7400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 8.3400                      | 91.6600                     | 8.3400                | 91.6600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R023             | 05/05/2016 |        |      | Bond Future            | 9.0153                      | 95.1547                     | 9.0095                | 95.1825               | (0.064)           | 0.0000       | 0.0000      | 8,731         |
| 2016/04/04 | R023             | 05/05/2016 | 8.24   | Put  | Bond Future            | 3,897.3600                  | 3.8974                      | 3,856.8800            | 3.8569                | (1.039)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 05/05/2016 | 8.26   | Put  | Bond Future            | 3,803.4600                  | 3.8035                      | 3,762.2300            | 3.7622                | (1.084)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 05/05/2016 | 8.24   | Call | Bond Future            | 76.6000                     | 0.0766                      | 63.9000               | 0.0639                | (16.580)          | 0            | 0           | 0             |
| 2016/04/04 | R023             | 05/05/2016 | 8.25   | Put  | Bond Future            | 3,850.2700                  | 3.8503                      | 3,809.4300            | 3.8094                | (1.061)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R023             | 05/05/2016 | 8.25   | Call | Bond Future | 80.0100               | 0.0800              | 66.9500         | 0.0670        | (16.323)          | 0            | 0           | 0             |
| 2016/04/04 | R023             | 05/05/2016 | 8.26   | Call | Bond Future | 83.6700               | 0.0837              | 70.2200         | 0.0702        | (16.075)          | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.24   | Call | Bond Future | 540.3800              | 0.5404              | 529.8000        | 0.5298        | (1.958)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.25   | Put  | Bond Future | 4,510.9600            | 4.5110              | 4,473.0400      | 4.4730        | (0.841)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 |        |      | Bond Future | 9.0776                | 96.9727             | 9.0718          | 97.0000       | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.25   | Call | Bond Future | 550.0100              | 0.5500              | 539.3800        | 0.5394        | (1.933)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.26   | Call | Bond Future | 560.2800              | 0.5603              | 549.5800        | 0.5496        | (1.910)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.24   | Put  | Bond Future | 4,550.4500            | 4.5505              | 4,512.5800      | 4.5126        | (0.832)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 04/08/2016 | 8.26   | Put  | Bond Future | 4,472.1400            | 4.4721              | 4,434.1500      | 4.4342        | (0.849)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.73   | Put  | Bond Future | 1,424.7700            | 1.4248              | 1,400.1600      | 1.4002        | (1.727)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 |        |      | Bond Future | 9.1416                | 94.8949             | 9.1358          | 94.9210       | (0.063)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.75   | Put  | Bond Future | 1,396.1200            | 1.3961              | 1,371.7400      | 1.3717        | (1.746)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.73   | Call | Bond Future | 4,039.2500            | 4.0393              | 4,040.7800      | 4.0408        | 0.038             | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.74   | Put  | Bond Future | 1,410.2500            | 1.4103              | 1,385.7600      | 1.3858        | (1.737)           | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.74   | Call | Bond Future | 4,068.3700            | 4.0684              | 4,070.0200      | 4.0700        | 0.041             | 0            | 0           | 0             |
| 2016/04/04 | R023             | 03/11/2016 | 9.75   | Call | Bond Future | 4,097.8500            | 4.0979              | 4,099.6100      | 4.0996        | 0.043             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 | 10.37  | Call | Bond Future | 4,241.0800            | 4.2411              | 4,246.3400      | 4.2463        | 0.124             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 |        |      | Bond Future | 9.8183                | 93.6785             | 9.8176          | 93.6838       | (0.007)           | 0.0000       | 0.0000      | 5,096         |
| 2016/04/04 | R035             | 05/05/2016 | 10.35  | Call | Bond Future | 4,092.7300            | 4.0927              | 4,097.9900      | 4.0980        | 0.129             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 | 10.36  | Call | Bond Future | 4,166.9600            | 4.1670              | 4,172.2200      | 4.1722        | 0.126             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 | 10.35  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 | 10.37  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 05/05/2016 | 10.36  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 |        |      | Bond Future | 9.8777                | 95.4683             | 9.8771          | 95.4726       | (0.006)           | 0.0000       | 0.0000      | 155           |
| 2016/04/04 | R035             | 04/08/2016 | 10.35  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 | 10.37  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 | 10.35  | Call | Bond Future | 3,606.2800            | 3.6063              | 3,610.6200      | 3.6106        | 0.120             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 | 10.36  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 | 10.36  | Call | Bond Future | 3,680.2200            | 3.6802              | 3,684.5600      | 3.6846        | 0.118             | 0            | 0           | 0             |
| 2016/04/04 | R035             | 04/08/2016 | 10.37  | Call | Bond Future | 3,754.0700            | 3.7541              | 3,758.4100      | 3.7584        | 0.116             | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 9.25   | Call | Bond Future | 1,844.1400            | 1.8441              | 1,797.4600      | 1.7975        | (2.531)           | 0            | 0           | 180           |
| 2016/04/04 | R186             | 05/05/2016 |        |      | Bond Future | 9.1740                | 112.9002            | 9.1682          | 112.9409      | (0.063)           | 0.0000       | 0.0000      | 55,577        |
| 2016/04/04 | R186             | 05/05/2016 | 8.34   | Call | Bond Future | 98.7400               | 0.0987              | 81.3200         | 0.0813        | (17.642)          | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 9.89   | Call | Bond Future | 5,127.0400            | 5.1270              | 5,132.2100      | 5.1322        | 0.101             | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.35   | Call | Bond Future | 103.2800              | 0.1033              | 85.3300         | 0.0853        | (17.380)          | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.75   | Put  | Bond Future | 3,552.3400            | 3.5523              | 3,469.0700      | 3.4691        | (2.344)           | 0            | 0           | 1,900         |
| 2016/04/04 | R186             | 05/05/2016 | 9.25   | Put  | Bond Future | 1,306.4200            | 1.3064              | 1,219.0000      | 1.2190        | (6.692)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.33   | Call | Bond Future | 94.3600               | 0.0944              | 77.4700         | 0.0775        | (17.900)          | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.85   | Put  | Bond Future | 2,998.3700            | 2.9984              | 2,910.2100      | 2.9102        | (2.940)           | 0            | 0           | 5,350         |
| 2016/04/04 | R186             | 05/05/2016 | 9.96   | Call | Bond Future | 5,547.6100            | 5.5476              | 5,558.1300      | 5.5581        | 0.190             | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 9.86   | Call | Bond Future | 4,948.9200            | 4.9489              | 4,951.6600      | 4.9517        | 0.055             | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 7.56   | Put  | Bond Future | 12,327.2200           | 12.3272             | 12,285.9800     | 12.2860       | (0.335)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.35   | Put  | Bond Future | 6,172.2300            | 6.1722              | 6,113.5400      | 6.1135        | (0.951)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.75   | Call | Bond Future | 485.5300              | 0.4855              | 443.0000        | 0.4430        | (8.759)           | 0            | 0           | 180           |
| 2016/04/04 | R186             | 05/05/2016 | 8.34   | Put  | Bond Future | 6,244.1400            | 6.2441              | 6,185.9800      | 6.1860        | (0.931)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 7.56   | Call | Bond Future | 1.2000                | 0.0012              | 0.7000          | 0.0007        | (41.667)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R186             | 05/05/2016 | 8.85   | Call | Bond Future | 665.4100              |                     | 0.6654                      | 617.9900              | 0.6180                | (7.126)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 8.33   | Put  | Bond Future | 6,316.2700            |                     | 6.3163                      | 6,258.6400            | 6.2586                | (0.912)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 05/05/2016 | 9.89   | Put  | Bond Future | 203.5700              |                     | 0.2036                      | 168.0000              | 0.1680                | (17.473)          | 0            | 0           | 180           |
| 2016/04/04 | R186             | 05/05/2016 | 9.96   | Put  | Bond Future | 159.3600              |                     | 0.1594                      | 129.1400              | 0.1291                | (18.963)          | 0            | 0           | 5,000         |
| 2016/04/04 | R186             | 05/05/2016 | 9.86   | Put  | Bond Future | 225.5200              |                     | 0.2255                      | 187.5200              | 0.1875                | (16.850)          | 0            | 0           | 5,000         |
| 2016/04/04 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 6,260.3300            |                     | 6.2603                      | 6,202.0800            | 6.2021                | (0.930)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 10.00  | Put  | Bond Future | 1,108.0700            |                     | 1.1081                      | 1,070.0200            | 1.0700                | (3.434)           | 0            | 0           | 6,500         |
| 2016/04/04 | R186             | 04/08/2016 |        |      | Bond Future | 9.2324                |                     | 109.7530                    | 9.2266                | 109.7932              | (0.063)           | 0.0000       | 0.0000      | 521           |
| 2016/04/04 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 6,316.6600            |                     | 6.3167                      | 6,258.4700            | 6.2585                | (0.921)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 1,075.2700            |                     | 1.0753                      | 1,057.2900            | 1.0573                | (1.672)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 1,039.8900            |                     | 1.0399                      | 1,022.0500            | 1.0220                | (1.716)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 1,057.4800            |                     | 1.0575                      | 1,039.5600            | 1.0396                | (1.695)           | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 10.00  | Call | Bond Future | 6,270.7300            |                     | 6.2707                      | 6,272.9500            | 6.2729                | 0.035             | 0            | 0           | 0             |
| 2016/04/04 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 6,373.2500            |                     | 6.3733                      | 6,315.1400            | 6.3151                | (0.912)           | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 |        |      | Bond Future | 295.3641              |                     | 295.3641                    | 295.7712              | 295.7712              | 0.138             | 0.0000       | 0.0000      | 2,130         |
| 2016/04/04 | R197             | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 | 299.99 | Put  | Bond Future | 4,625.8700            |                     | 4.6259                      | 4,218.8000            | 4.2188                | (8.800)           | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 | 300.01 | Put  | Bond Future | 4,645.8700            |                     | 4.6459                      | 4,238.8000            | 4.2388                | (8.762)           | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 | 300.00 | Put  | Bond Future | 4,635.8700            |                     | 4.6359                      | 4,228.8000            | 4.2288                | (8.781)           | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R197             | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.98 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 |        |      | Bond Future | 294.5353              |                     | 294.5353                    | 294.9469              | 294.9469              | 0.140             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.97 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.98 | Call | Bond Future | 555.3000              |                     | 0.5553                      | 966.8900              | 0.9669                | 74.120            | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.96 | Call | Bond Future | 575.3000              |                     | 0.5753                      | 986.8900              | 0.9869                | 71.544            | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.97 | Call | Bond Future | 565.3000              |                     | 0.5653                      | 976.8900              | 0.9769                | 72.809            | 0            | 0           | 0             |
| 2016/04/04 | R197             | 04/08/2016 | 293.96 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 | 246.99 | Put  | Bond Future | 5,461.9600            |                     | 5.4620                      | 5,337.1700            | 5.3372                | (2.285)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 |        |      | Bond Future | 242.7339              |                     | 242.7339                    | 242.7592              | 242.7592              | 0.010             | 0.0000       | 0.0000      | 42,524        |
| 2016/04/04 | R202             | 05/05/2016 | 247.01 | Put  | Bond Future | 5,476.5600            |                     | 5.4766                      | 5,351.9300            | 5.3519                | (2.276)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 | 246.99 | Call | Bond Future | 1,205.8800            |                     | 1.2059                      | 1,106.3700            | 1.1064                | (8.252)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 | 247.00 | Put  | Bond Future | 5,469.2600            |                     | 5.4693                      | 5,344.5500            | 5.3446                | (2.280)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 | 247.00 | Call | Bond Future | 1,203.1800            |                     | 1.2032                      | 1,103.7500            | 1.1038                | (8.264)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 05/05/2016 | 247.01 | Call | Bond Future | 1,200.4800            |                     | 1.2005                      | 1,101.1300            | 1.1011                | (8.276)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.25 | Call | Bond Future | 5,419.6100            |                     | 5.4196                      | 5,370.7300            | 5.3707                | (0.902)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 |        |      | Bond Future | 243.9410              |                     | 243.9410                    | 243.9639              | 243.9639              | 0.009             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.26 | Call | Bond Future | 5,414.5000            |                     | 5.4145                      | 5,365.6100            | 5.3656                | (0.903)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.24 | Put  | Bond Future | 4,723.7000            |                     | 4.7237                      | 4,651.9500            | 4.6519                | (1.519)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.26 | Put  | Bond Future | 4,733.4800            |                     | 4.7335                      | 4,661.7100            | 4.6617                | (1.516)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.24 | Call | Bond Future | 5,424.7200            |                     | 5.4247                      | 5,375.8500            | 5.3759                | (0.901)           | 0            | 0           | 0             |
| 2016/04/04 | R202             | 04/08/2016 | 243.25 | Put  | Bond Future | 4,728.5900            |                     | 4.7286                      | 4,656.8300            | 4.6568                | (1.518)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 05/05/2016 | 7.25   | Put  | Bond Future | 1,063.7200            |                     | 1.0637                      | 1,054.2500            | 1.0542                | (0.890)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 05/05/2016 |        |      | Bond Future | 8.0840                |                     | 101.4461                    | 8.0778                | 101.4541              | (0.078)           | 0.0000       | 0.0000      | 53,812        |
| 2016/04/04 | R203             | 05/05/2016 | 7.26   | Call | Bond Future | 7.9900                |                     | 0.0080                      | 6.3600                | 0.0064                | (20.401)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R203             | 05/05/2016 | 7.24   | Call | Bond Future | 7.1200                | 0.0071              | 5.6200          | 0.0056        | (21.067)          | 0            | 0           | 0             |
| 2016/04/04 | R203             | 05/05/2016 | 7.25   | Call | Bond Future | 7.5300                | 0.0075              | 5.9700          | 0.0060        | (20.717)          | 0            | 0           | 0             |
| 2016/04/04 | R203             | 05/05/2016 | 7.24   | Put  | Bond Future | 1,076.0700            | 1.0761              | 1,066.6600      | 1.0667        | (0.874)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 05/05/2016 | 7.26   | Put  | Bond Future | 1,051.4300            | 1.0514              | 1,041.8900      | 1.0419        | (0.907)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.26   | Call | Bond Future | 73.0900               | 0.0731              | 71.5300         | 0.0715        | (2.134)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 |        |      | Bond Future | 8.1728                | 103.3844            | 8.1661          | 103.3913      | (0.082)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.24   | Call | Bond Future | 69.9800               | 0.0700              | 68.4400         | 0.0684        | (2.201)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.25   | Call | Bond Future | 71.5200               | 0.0715              | 69.9700         | 0.0700        | (2.167)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.24   | Put  | Bond Future | 1,039.7300            | 1.0397              | 1,031.2300      | 1.0312        | (0.818)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.26   | Put  | Bond Future | 1,021.9000            | 1.0219              | 1,013.3800      | 1.0134        | (0.834)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 04/08/2016 | 7.25   | Put  | Bond Future | 1,030.8000            | 1.0308              | 1,022.2900      | 1.0223        | (0.826)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.86   | Call | Bond Future | 688.8800              | 0.6889              | 689.8600        | 0.6899        | 0.142             | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 |        |      | Bond Future | 8.2806                | 101.1885            | 8.2741          | 101.1938      | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.84   | Call | Bond Future | 677.6000              | 0.6776              | 678.5400        | 0.6785        | 0.139             | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.85   | Call | Bond Future | 683.2300              | 0.6832              | 684.1900        | 0.6842        | 0.141             | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.84   | Put  | Bond Future | 227.5600              | 0.2276              | 223.1900        | 0.2232        | (1.920)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.86   | Put  | Bond Future | 222.8000              | 0.2228              | 218.4700        | 0.2185        | (1.943)           | 0            | 0           | 0             |
| 2016/04/04 | R203             | 03/11/2016 | 8.85   | Put  | Bond Future | 225.1700              | 0.2252              | 220.8200        | 0.2208        | (1.932)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 | 7.75   | Call | Bond Future | 34.1000               | 0.0341              | 29.3500         | 0.0294        | (13.930)          | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 |        |      | Bond Future | 8.4687                | 101.9883            | 8.4572          | 102.0144      | (0.135)           | 0.0000       | 0.0000      | 33,783        |
| 2016/04/04 | R204             | 05/05/2016 | 7.76   | Call | Bond Future | 35.7700               | 0.0358              | 30.8800         | 0.0309        | (13.671)          | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 | 7.74   | Put  | Bond Future | 1,717.6000            | 1.7176              | 1,686.8800      | 1.6869        | (1.789)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 | 7.76   | Put  | Bond Future | 1,674.1900            | 1.6742              | 1,643.1900      | 1.6432        | (1.852)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 | 7.74   | Call | Bond Future | 32.4500               | 0.0325              | 27.8400         | 0.0278        | (14.206)          | 0            | 0           | 0             |
| 2016/04/04 | R204             | 05/05/2016 | 7.75   | Put  | Bond Future | 1,695.8800            | 1.6959              | 1,665.0200      | 1.6650        | (1.820)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 |        |      | Bond Future | 8.5625                | 99.8955             | 8.5502          | 99.9211       | (0.143)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.74   | Put  | Bond Future | 1,931.2100            | 1.9312              | 1,904.2200      | 1.9042        | (1.398)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.76   | Put  | Bond Future | 1,896.6800            | 1.8967              | 1,869.7200      | 1.8697        | (1.421)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.74   | Call | Bond Future | 197.0000              | 0.1970              | 195.5400        | 0.1955        | (0.741)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.75   | Put  | Bond Future | 1,913.8300            | 1.9138              | 1,886.8600      | 1.8869        | (1.409)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.75   | Call | Bond Future | 200.9300              | 0.2009              | 199.4900        | 0.1995        | (0.717)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 04/08/2016 | 7.76   | Call | Bond Future | 205.0900              | 0.2051              | 203.6600        | 0.2037        | (0.697)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 |        |      | Bond Future | 8.6532                | 101.8053            | 8.6403          | 101.8295      | (0.149)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.21   | Put  | Bond Future | 563.2600              | 0.5633              | 548.8400        | 0.5488        | (2.560)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.23   | Put  | Bond Future | 551.4500              | 0.5515              | 537.2000        | 0.5372        | (2.584)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.22   | Put  | Bond Future | 557.1900              | 0.5572              | 542.8500        | 0.5428        | (2.574)           | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.22   | Call | Bond Future | 1,617.7800            | 1.6178              | 1,627.7000      | 1.6277        | 0.613             | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.21   | Call | Bond Future | 1,605.2600            | 1.6053              | 1,615.1000      | 1.6151        | 0.613             | 0            | 0           | 0             |
| 2016/04/04 | R204             | 03/11/2016 | 9.23   | Call | Bond Future | 1,630.6200            | 1.6306              | 1,640.6300      | 1.6406        | 0.614             | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 | 7.86   | Put  | Bond Future | 2,468.5700            | 2.4686              | 2,444.0400      | 2.4440        | (0.994)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 |        |      | Bond Future | 8.6551                | 97.9426             | 8.6490          | 97.9609       | (0.070)           | 0.0000       | 0.0000      | 67,366        |
| 2016/04/04 | R207             | 05/05/2016 | 7.85   | Put  | Bond Future | 2,497.9800            | 2.4980              | 2,473.6600      | 2.4737        | (0.974)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 | 7.56   | Put  | Bond Future | 3,378.9300            | 3.3789              | 3,358.7200      | 3.3587        | (0.598)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 | 7.84   | Put  | Bond Future | 2,527.4800            | 2.5275              | 2,503.3600      | 2.5034        | (0.954)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 | 7.56   | Call | Bond Future | 6.8500                | 0.0069              | 5.0000          | 0.0050        | (27.007)          | 0            | 0           | 43            |
| 2016/04/04 | R207             | 05/05/2016 | 7.85   | Call | Bond Future | 32.8400               | 0.0328              | 26.8800         | 0.0269        | (18.149)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R207             | 05/05/2016 | 7.86   | Call | Bond Future | 34.5200               |                     | 0.0345                      | 28.3500               | 0.0284                | (17.874)          | 0            | 0           | 0             |
| 2016/04/04 | R207             | 05/05/2016 | 7.84   | Call | Bond Future | 31.2300               |                     | 0.0312                      | 25.4700               | 0.0255                | (18.444)          | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 |        |      | Bond Future | 8.7397                |                     | 96.1694                     | 8.7334                | 96.1870               | (0.071)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 2,488.8800            |                     | 2.4889                      | 2,465.4500            | 2.4654                | (0.941)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 2,443.8700            |                     | 2.4439                      | 2,420.3800            | 2.4204                | (0.961)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 2,466.3300            |                     | 2.4663                      | 2,442.8700            | 2.4429                | (0.951)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 349.8800              |                     | 0.3499                      | 344.0300              | 0.3440                | (1.672)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 336.7100              |                     | 0.3367                      | 330.9200              | 0.3309                | (1.720)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 343.2500              |                     | 0.3433                      | 337.4300              | 0.3374                | (1.696)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 9.24   | Call | Bond Future | 2,088.0700            |                     | 2.0881                      | 2,089.1100            | 2.0891                | 0.050             | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 |        |      | Bond Future | 8.8537                |                     | 96.3835                     | 8.8480                | 96.3975               | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 8.91   | Call | Bond Future | 1,623.0800            |                     | 1.6231                      | 1,622.8300            | 1.6228                | (0.015)           | 0            | 0           | 62            |
| 2016/04/04 | R207             | 02/02/2017 | 9.22   | Call | Bond Future | 2,058.1100            |                     | 2.0581                      | 2,059.0700            | 2.0591                | 0.047             | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 9.23   | Call | Bond Future | 2,073.0700            |                     | 2.0731                      | 2,074.0600            | 2.0741                | 0.048             | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 8.91   | Put  | Bond Future | 1,483.9400            |                     | 1.4839                      | 1,469.6400            | 1.4696                | (0.964)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 9.22   | Put  | Bond Future | 1,157.3800            |                     | 1.1574                      | 1,144.2900            | 1.1443                | (1.131)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 9.24   | Put  | Bond Future | 1,138.4700            |                     | 1.1385                      | 1,125.4600            | 1.1255                | (1.143)           | 0            | 0           | 0             |
| 2016/04/04 | R207             | 02/02/2017 | 9.23   | Put  | Bond Future | 1,147.9000            |                     | 1.1479                      | 1,134.8400            | 1.1348                | (1.138)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 | 7.99   | Call | Bond Future | 54.4100               |                     | 0.0544                      | 45.3100               | 0.0453                | (16.725)          | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 | 8.00   | Put  | Bond Future | 2,893.8900            |                     | 2.8939                      | 2,862.6600            | 2.8627                | (1.079)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 |        |      | Bond Future | 8.7481                |                     | 92.9111                     | 8.7422                | 92.9329               | (0.067)           | 0.0000       | 0.0000      | 46,641        |
| 2016/04/04 | R208             | 05/05/2016 | 8.00   | Call | Bond Future | 56.9300               |                     | 0.0569                      | 47.5600               | 0.0476                | (16.459)          | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 | 8.01   | Call | Bond Future | 59.6400               |                     | 0.0596                      | 49.9800               | 0.0500                | (16.197)          | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 | 7.99   | Put  | Bond Future | 2,930.0000            |                     | 2.9300                      | 2,899.0400            | 2.8990                | (1.057)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 05/05/2016 | 8.01   | Put  | Bond Future | 2,857.9800            |                     | 2.8580                      | 2,826.4600            | 2.8265                | (1.103)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 8.01   | Put  | Bond Future | 3,323.6100            |                     | 3.3236                      | 3,294.8800            | 3.2949                | (0.864)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 |        |      | Bond Future | 8.8171                |                     | 94.6862                     | 8.8111                | 94.7075               | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 8.00   | Put  | Bond Future | 3,353.1300            |                     | 3.3531                      | 3,324.4400            | 3.3244                | (0.856)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 7.99   | Call | Bond Future | 377.5700              |                     | 0.3776                      | 370.2000              | 0.3702                | (1.952)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 8.00   | Call | Bond Future | 384.6600              |                     | 0.3847                      | 377.2500              | 0.3773                | (1.926)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 8.01   | Call | Bond Future | 392.1700              |                     | 0.3922                      | 384.7200              | 0.3847                | (1.900)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 04/08/2016 | 7.99   | Put  | Bond Future | 3,383.0800            |                     | 3.3831                      | 3,354.4300            | 3.3544                | (0.847)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.59   | Put  | Bond Future | 889.3700              |                     | 0.8894                      | 872.3000              | 0.8723                | (1.919)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 |        |      | Bond Future | 8.8821                |                     | 93.0933                     | 8.8762                | 93.1134               | (0.066)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.58   | Put  | Bond Future | 898.9700              |                     | 0.8990                      | 881.8100              | 0.8818                | (1.909)           | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.57   | Call | Bond Future | 3,216.1400            |                     | 3.2161                      | 3,218.9600            | 3.2190                | 0.088             | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.58   | Call | Bond Future | 3,239.2300            |                     | 3.2392                      | 3,242.1400            | 3.2421                | 0.090             | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.59   | Call | Bond Future | 3,262.6300            |                     | 3.2626                      | 3,265.6300            | 3.2656                | 0.092             | 0            | 0           | 0             |
| 2016/04/04 | R208             | 03/11/2016 | 9.57   | Put  | Bond Future | 908.9000              |                     | 0.9089                      | 891.6500              | 0.8917                | (1.898)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 05/05/2016 |        |      | Bond Future | 9.7515                |                     | 70.1672                     | 9.7458                | 70.2046               | (0.058)           | 0.0000       | 0.0000      | 29,682        |
| 2016/04/04 | R209             | 05/05/2016 | 9.00   | Call | Bond Future | 162.2400              |                     | 0.1622                      | 138.0300              | 0.1380                | (14.922)          | 0            | 0           | 6,700         |
| 2016/04/04 | R209             | 05/05/2016 | 8.25   | Put  | Bond Future | 11,121.7900           |                     | 11.1218                     | 11,082.9900           | 11.0830               | (0.349)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 05/05/2016 | 8.99   | Put  | Bond Future | 5,482.7600            |                     | 5.4828                      | 5,421.7000            | 5.4217                | (1.114)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 05/05/2016 | 9.01   | Put  | Bond Future | 5,347.8100            |                     | 5.3478                      | 5,285.5700            | 5.2856                | (1.164)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 05/05/2016 | 9.00   | Put  | Bond Future | 5,415.0400            |                     | 5.4150                      | 5,353.4000            | 5.3534                | (1.138)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 05/05/2016 | 9.01   | Call | Bond Future | 168.8300              |                     | 0.1688                      | 144.0200              | 0.1440                | (14.695)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R209             | 05/05/2016 | 8.25   | Call | Bond Future | 3.8100                | 0.0038              | 2.4400          | 0.0024        | (35.958)          | 0            | 0           | 6,700         |
| 2016/04/04 | R209             | 05/05/2016 | 8.99   | Call | Bond Future | 156.0300              | 0.1560              | 132.4000        | 0.1324        | (15.145)          | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.70   | Put  | Bond Future | 3,318.6500            | 3.3187              | 3,263.8700      | 3.2639        | (1.651)           | 0            | 0           | 250           |
| 2016/04/04 | R209             | 04/08/2016 | 9.26   | Call | Bond Future | 1,484.2000            | 1.4842              | 1,464.6300      | 1.4646        | (1.319)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 |        |      | Bond Future | 9.8061                | 71.5078             | 9.8004          | 71.5451       | (0.058)           | 0.0000       | 0.0000      | 190           |
| 2016/04/04 | R209             | 04/08/2016 | 9.40   | Put  | Bond Future | 4,540.9500            | 4.5410              | 4,484.1200      | 4.4841        | (1.252)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.60   | Put  | Bond Future | 3,696.1300            | 3.6961              | 3,640.3800      | 3.6404        | (1.508)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 10.60  | Call | Bond Future | 6,026.9900            | 6.0270              | 6,027.2400      | 6.0272        | 0.004             | 0            | 0           | 5,760         |
| 2016/04/04 | R209             | 04/08/2016 | 9.24   | Call | Bond Future | 1,441.8800            | 1.4419              | 1,422.3500      | 1.4224        | (1.354)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.70   | Call | Bond Future | 2,618.9400            | 2.6189              | 2,601.4900      | 2.6015        | (0.666)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 10.29  | Call | Bond Future | 4,720.3300            | 4.7203              | 4,713.2900      | 4.7133        | (0.149)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.25   | Call | Bond Future | 1,463.0100            | 1.4630              | 1,443.4600      | 1.4435        | (1.336)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.40   | Call | Bond Future | 1,802.7800            | 1.8028              | 1,783.2800      | 1.7833        | (1.082)           | 0            | 0           | 250           |
| 2016/04/04 | R209             | 04/08/2016 | 10.60  | Put  | Bond Future | 1,117.1800            | 1.1172              | 1,080.1000      | 1.0801        | (3.319)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.24   | Put  | Bond Future | 5,304.4500            | 5.3045              | 5,247.5900      | 5.2476        | (1.072)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.60   | Call | Bond Future | 2,326.8400            | 2.3268              | 2,308.4200      | 2.3084        | (0.792)           | 0            | 0           | 5,760         |
| 2016/04/04 | R209             | 04/08/2016 | 9.26   | Put  | Bond Future | 5,204.7700            | 5.2048              | 5,147.8700      | 5.1479        | (1.093)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 9.25   | Put  | Bond Future | 5,254.5300            | 5.2545              | 5,197.6500      | 5.1976        | (1.082)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 04/08/2016 | 10.29  | Put  | Bond Future | 1,661.2700            | 1.6613              | 1,616.9000      | 1.6169        | (2.671)           | 0            | 0           | 250           |
| 2016/04/04 | R209             | 03/11/2016 | 10.26  | Call | Bond Future | 5,219.4100            | 5.2194              | 5,217.0700      | 5.2171        | (0.045)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 03/11/2016 |        |      | Bond Future | 9.8574                | 69.7239             | 9.8517          | 69.7608       | (0.058)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R209             | 03/11/2016 | 10.24  | Call | Bond Future | 5,145.2900            | 5.1453              | 5,142.6900      | 5.1427        | (0.051)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 03/11/2016 | 10.25  | Call | Bond Future | 5,182.3000            | 5.1823              | 5,179.8300      | 5.1798        | (0.048)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 03/11/2016 | 10.24  | Put  | Bond Future | 2,731.2100            | 2.7312              | 2,691.7600      | 2.6918        | (1.444)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 03/11/2016 | 10.25  | Put  | Bond Future | 2,706.8700            | 2.7069              | 2,667.5500      | 2.6675        | (1.453)           | 0            | 0           | 0             |
| 2016/04/04 | R209             | 03/11/2016 | 10.26  | Put  | Bond Future | 2,682.7300            | 2.6827              | 2,643.5400      | 2.6435        | (1.461)           | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 |        |      | Bond Future | 181.9154              | 181.9154            | 181.9338        | 181.9338      | 0.010             | 0.0000       | 0.0000      | 1,441         |
| 2016/04/04 | R210             | 05/05/2016 | 184.99 | Put  | Bond Future | 3,074.6200            | 3.0746              | 3,056.1500      | 3.0562        | (0.601)           | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 | 185.00 | Put  | Bond Future | 3,084.6200            | 3.0846              | 3,066.1500      | 3.0662        | (0.599)           | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 | 185.01 | Put  | Bond Future | 3,094.6200            | 3.0946              | 3,076.1500      | 3.0762        | (0.597)           | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 | 184.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 | 185.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 05/05/2016 | 185.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 |        |      | Bond Future | 185.4062              | 185.4062            | 185.4230        | 185.4230      | 0.009             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.50 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.52 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.51 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.50 | Call | Bond Future | 3,906.2100            | 3.9062              | 3,923.0400      | 3.9230        | 0.431             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.52 | Call | Bond Future | 3,886.2100            | 3.8862              | 3,903.0400      | 3.9030        | 0.433             | 0            | 0           | 0             |
| 2016/04/04 | R210             | 04/08/2016 | 181.51 | Call | Bond Future | 3,896.2100            | 3.8962              | 3,913.0400      | 3.9130        | 0.432             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 05/05/2016 | 139.01 | Put  | Bond Future | 1,216.7200            | 1.2167              | 1,207.0900      | 1.2071        | (0.791)           | 0            | 0           | 0             |
| 2016/04/04 | R211             | 05/05/2016 |        |      | Bond Future | 137.7933              | 137.7933            | 137.8029        | 137.8029      | 0.007             | 0.0000       | 0.0000      | 62            |
| 2016/04/04 | R211             | 05/05/2016 | 139.00 | Put  | Bond Future | 1,206.7200            | 1.2067              | 1,197.0900      | 1.1971        | (0.798)           | 0            | 0           | 0             |
| 2016/04/04 | R211             | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R211             | 05/05/2016 | 138.99 | Put  | Bond Future | 1,196.7200            | 1.1967              | 1,187.0900      | 1.1871        | (0.805)           | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.08 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 |        |      | Bond Future | 138.6778              | 138.6778            | 138.6861        | 138.6861      | 0.006             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.09 | Call | Bond Future | 1,587.8300            | 1.5878              | 1,596.0900      | 1.5961        | 0.520             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.07 | Call | Bond Future | 1,607.8300            | 1.6078              | 1,616.0900      | 1.6161        | 0.514             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.08 | Call | Bond Future | 1,597.8300            | 1.5978              | 1,606.0900      | 1.6061        | 0.517             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.07 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R211             | 04/08/2016 | 137.09 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 |        |      | Bond Future | 143.5832              | 143.5832            | 143.5974        | 143.5974      | 0.010             | 0.0000       | 0.0000      | 3,488         |
| 2016/04/04 | R212             | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 | 144.99 | Put  | Bond Future | 1,406.8300            | 1.4068              | 1,392.6200      | 1.3926        | (1.010)           | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 | 145.01 | Put  | Bond Future | 1,426.8300            | 1.4268              | 1,412.6200      | 1.4126        | (0.996)           | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 05/05/2016 | 145.00 | Put  | Bond Future | 1,416.8300            | 1.4168              | 1,402.6200      | 1.4026        | (1.003)           | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.43 | Call | Bond Future | 1,977.0900            | 1.9771              | 1,989.8900      | 1.9899        | 0.647             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 |        |      | Bond Future | 144.4071              | 144.4071            | 144.4199        | 144.4199      | 0.009             | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.44 | Call | Bond Future | 1,967.0900            | 1.9671              | 1,979.8900      | 1.9799        | 0.651             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.42 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.44 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.43 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2016/04/04 | R212             | 04/08/2016 | 142.42 | Call | Bond Future | 1,987.0900            | 1.9871              | 1,999.8900      | 1.9999        | 0.644             | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 | 8.74   | Put  | Bond Future | 6,204.3800            | 6.2044              | 6,149.6300      | 6.1496        | (0.882)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 | 8.76   | Put  | Bond Future | 6,065.5000            | 6.0655              | 6,009.7300      | 6.0097        | (0.919)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 |        |      | Bond Future | 9.6120                | 80.9373             | 9.6063          | 80.9750       | (0.059)           | 0.0000       | 0.0000      | 47,741        |
| 2016/04/04 | R213             | 05/05/2016 | 8.75   | Put  | Bond Future | 6,134.7600            | 6.1348              | 6,079.5100      | 6.0795        | (0.901)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 | 8.74   | Call | Bond Future | 95.3400               | 0.0953              | 78.2900         | 0.0783        | (17.883)          | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 | 8.75   | Call | Bond Future | 99.4700               | 0.0995              | 81.9200         | 0.0819        | (17.644)          | 0            | 0           | 0             |
| 2016/04/04 | R213             | 05/05/2016 | 8.76   | Call | Bond Future | 103.8700              | 0.1039              | 85.8000         | 0.0858        | (17.397)          | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 |        |      | Bond Future | 9.6674                | 82.4838             | 9.6617          | 82.5213       | (0.059)           | 0.0000       | 0.0000      | 462           |
| 2016/04/04 | R213             | 04/08/2016 | 8.99   | Put  | Bond Future | 5,825.7400            | 5.8257              | 5,769.4800      | 5.7695        | (0.966)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 | 9.01   | Put  | Bond Future | 5,721.1800            | 5.7212              | 5,664.8200      | 5.6648        | (0.985)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 | 9.00   | Put  | Bond Future | 5,773.3200            | 5.7733              | 5,717.0100      | 5.7170        | (0.975)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 | 9.01   | Call | Bond Future | 1,233.8100            | 1.2338              | 1,214.9500      | 1.2150        | (1.529)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 | 8.99   | Call | Bond Future | 1,196.3100            | 1.1963              | 1,177.5500      | 1.1775        | (1.568)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 04/08/2016 | 9.00   | Call | Bond Future | 1,214.9600            | 1.2150              | 1,196.1500      | 1.1961        | (1.548)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 |        |      | Bond Future | 9.7227                | 80.5094             | 9.7170          | 80.5462       | (0.058)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.18  | Put  | Bond Future | 2,527.8300            | 2.5278              | 2,489.4400      | 2.4894        | (1.519)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.20  | Put  | Bond Future | 2,481.9400            | 2.4819              | 2,443.8300      | 2.4438        | (1.535)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.18  | Call | Bond Future | 5,416.8200            | 5.4168              | 5,415.2800      | 5.4153        | (0.028)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.19  | Put  | Bond Future | 2,504.6800            | 2.5047              | 2,466.4300      | 2.4664        | (1.527)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.19  | Call | Bond Future | 5,455.1600            | 5.4552              | 5,453.7600      | 5.4538        | (0.026)           | 0            | 0           | 0             |
| 2016/04/04 | R213             | 03/11/2016 | 10.20  | Call | Bond Future | 5,493.8300            | 5.4938              | 5,492.5700      | 5.4926        | (0.023)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.01   | Call | Bond Future | 108.6300              | 0.1086              | 89.6000         | 0.0896        | (17.518)          | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.30   | Put  | Bond Future | 4,440.2500            | 4.4402              | 4,364.7600      | 4.3648        | (1.700)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R214             | 05/05/2016 |        |      | Bond Future | 9.8760                | 70.1907             | 9.8704          | 70.2291       | (0.057)           | 0.0000       | 0.0000      | 32,450        |
| 2016/04/04 | R214             | 05/05/2016 | 8.99   | Call | Bond Future | 99.7100               | 0.0997              | 81.7500         | 0.0818        | (18.012)          | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.00   | Call | Bond Future | 104.0300              | 0.1040              | 85.5400         | 0.0855        | (17.774)          | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 8.99   | Put  | Bond Future | 6,586.2300            | 6.5862              | 6,529.9200      | 6.5299        | (0.855)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.01   | Put  | Bond Future | 6,437.8500            | 6.4378              | 6,380.4700      | 6.3805        | (0.891)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.30   | Call | Bond Future | 333.2700              | 0.3333              | 296.1300        | 0.2961        | (11.144)          | 0            | 0           | 0             |
| 2016/04/04 | R214             | 05/05/2016 | 9.00   | Put  | Bond Future | 6,511.8300            | 6.5118              | 6,454.9900      | 6.4550        | (0.873)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 9.25   | Put  | Bond Future | 6,123.4300            | 6.1234              | 6,064.9300      | 6.0649        | (0.955)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 11.30  | Call | Bond Future | 8,818.0900            | 8.8181              | 8,831.4900      | 8.8315        | 0.152             | 0            | 0           | 5,800         |
| 2016/04/04 | R214             | 04/08/2016 | 9.24   | Call | Bond Future | 1,264.5800            | 1.2646              | 1,244.4500      | 1.2444        | (1.592)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 |        |      | Bond Future | 9.9295                | 71.5318             | 9.9238          | 71.5701       | (0.057)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 9.30   | Call | Bond Future | 1,384.6600            | 1.3847              | 1,364.2400      | 1.3642        | (1.475)           | 0            | 0           | 1,300         |
| 2016/04/04 | R214             | 04/08/2016 | 8.55   | Put  | Bond Future | 10,806.7400           | 10.8067             | 10,755.8000     | 10.7558       | (0.471)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 9.25   | Call | Bond Future | 1,284.1200            | 1.2841              | 1,263.9300      | 1.2639        | (1.572)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 11.30  | Put  | Bond Future | 537.0400              | 0.5370              | 512.1300        | 0.5121        | (4.638)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 10.30  | Put  | Bond Future | 2,015.6800            | 2.0157              | 1,966.8200      | 1.9668        | (2.424)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 9.26   | Call | Bond Future | 1,303.8600            | 1.3039              | 1,283.6200      | 1.2836        | (1.552)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 9.30   | Put  | Bond Future | 5,849.0200            | 5.8490              | 5,790.2900      | 5.7903        | (1.004)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 8.55   | Call | Bond Future | 372.6600              | 0.3727              | 360.0300        | 0.3600        | (3.389)           | 0            | 0           | 1,300         |
| 2016/04/04 | R214             | 04/08/2016 | 9.24   | Put  | Bond Future | 6,179.2600            | 6.1793              | 6,120.8200      | 6.1208        | (0.946)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 04/08/2016 | 10.30  | Call | Bond Future | 4,435.9000            | 4.4359              | 4,425.3500      | 4.4254        | (0.238)           | 0            | 0           | 5,800         |
| 2016/04/04 | R214             | 04/08/2016 | 9.26   | Put  | Bond Future | 6,067.9300            | 6.0679              | 6,009.3800      | 6.0094        | (0.965)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.35  | Put  | Bond Future | 2,913.4000            | 2.9134              | 2,872.1400      | 2.8721        | (1.416)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 |        |      | Bond Future | 9.9825                | 69.6017             | 9.9768          | 69.6396       | (0.057)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.34  | Put  | Bond Future | 2,939.0000            | 2.9390              | 2,897.6000      | 2.8976        | (1.409)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.35  | Call | Bond Future | 5,293.4300            | 5.2934              | 5,290.0700      | 5.2901        | (0.063)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.33  | Call | Bond Future | 5,218.8700            | 5.2189              | 5,215.2400      | 5.2152        | (0.070)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.34  | Call | Bond Future | 5,256.1100            | 5.2561              | 5,252.6100      | 5.2526        | (0.067)           | 0            | 0           | 0             |
| 2016/04/04 | R214             | 03/11/2016 | 10.33  | Put  | Bond Future | 2,964.7900            | 2.9648              | 2,923.2600      | 2.9233        | (1.401)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 |        |      | Bond Future | 9.9470                | 90.1930             | 9.9463          | 90.1983       | (0.006)           | 0.0000       | 0.0000      | 62,672        |
| 2016/04/04 | R248             | 05/05/2016 | 8.99   | Put  | Bond Future | 9,073.5900            | 9.0736              | 9,048.0300      | 9.0480        | (0.282)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 | 9.01   | Put  | Bond Future | 8,878.4600            | 8.8785              | 8,851.5400      | 8.8515        | (0.303)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 | 8.99   | Call | Bond Future | 93.4900               | 0.0935              | 73.2700         | 0.0733        | (21.628)          | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 | 9.00   | Put  | Bond Future | 8,975.7800            | 8.9758              | 8,949.5600      | 8.9496        | (0.292)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 | 9.00   | Call | Bond Future | 97.7700               | 0.0978              | 76.8900         | 0.0769        | (21.356)          | 0            | 0           | 0             |
| 2016/04/04 | R248             | 05/05/2016 | 9.01   | Call | Bond Future | 102.3500              | 0.1023              | 80.7700         | 0.0808        | (21.085)          | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 |        |      | Bond Future | 10.0031               | 91.9162             | 10.0025         | 91.9207       | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.25   | Call | Bond Future | 1,470.7400            | 1.4707              | 1,433.8600      | 1.4339        | (2.508)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.24   | Put  | Bond Future | 8,403.2600            | 8.4033              | 8,362.1000      | 8.3621        | (0.490)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.26   | Put  | Bond Future | 8,255.1100            | 8.2551              | 8,213.4900      | 8.2135        | (0.504)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.25   | Put  | Bond Future | 8,329.0600            | 8.3291              | 8,287.6700      | 8.2877        | (0.497)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.26   | Call | Bond Future | 1,494.0200            | 1.4940              | 1,456.9100      | 1.4569        | (2.484)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 04/08/2016 | 9.24   | Call | Bond Future | 1,447.5300            | 1.4475              | 1,410.8800      | 1.4109        | (2.532)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 03/11/2016 | 10.38  | Call | Bond Future | 6,463.4400            | 6.4634              | 6,430.9700      | 6.4310        | (0.502)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 03/11/2016 |        |      | Bond Future | 10.0587               | 89.2344             | 10.0583         | 89.2374       | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2016/04/04 | R248             | 03/11/2016 | 10.39  | Call | Bond Future | 6,510.1000            | 6.5101              | 6,477.6700      | 6.4777        | (0.498)           | 0            | 0           | 0             |
| 2016/04/04 | R248             | 03/11/2016 | 10.37  | Put  | Bond Future | 3,861.7200            | 3.8617              | 3,826.2400      | 3.8262        | (0.919)           | 0            | 0           | 0             |



| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/04/04 | R248 03/11/2016  | 10.39  | Put  | Bond Future | 3,795.0900                  | 3.7951                      | 3,759.7100            | 3.7597                | (0.932)           | 0            | 0           | 0             |
| 2016/04/04 | R248 03/11/2016  | 10.37  | Call | Bond Future | 6,417.1600                  | 6.4172                      | 6,384.6300            | 6.3846                | (0.507)           | 0            | 0           | 0             |
| 2016/04/04 | R248 03/11/2016  | 10.38  | Put  | Bond Future | 3,828.1400                  | 3.8281                      | 3,792.7200            | 3.7927                | (0.925)           | 0            | 0           | 0             |

**Total** **721234**