



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2015 TO 23/11/2015

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/11/23 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2025             | 04/02/2016 | 126.01 | Put  | Bond Future        | 2,073.3300            | 2.0733              | 2,142.3400      | 2.1423        | 3.328             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 04/02/2016 |        |      | Bond Future        | 123.9367              | 123.9367            | 123.8677        | 123.8677      | (0.056)           | 0.0000       | 0.0000      | 950           |
| 2015/11/23 | 2025             | 04/02/2016 | 126.00 | Put  | Bond Future        | 2,063.3300            | 2.0633              | 2,132.3400      | 2.1323        | 3.345             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 04/02/2016 | 126.01 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 04/02/2016 | 125.99 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 04/02/2016 | 126.00 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 04/02/2016 | 125.99 | Put  | Bond Future        | 2,053.3300            | 2.0533              | 2,122.3400      | 2.1223        | 3.361             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 |        |      | Bond Future        | 126.0911              | 126.0911            | 126.0164        | 126.0164      | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 126.00 | Call | Bond Future        | 91.1500               | 0.0912              | 16.4400         | 0.0164        | (81.964)          | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 125.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 126.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 126.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 126.01 | Call | Bond Future        | 81.1500               | 0.0812              | 6.4400          | 0.0064        | (92.064)          | 0            | 0           | 0             |
| 2015/11/23 | 2025             | 05/05/2016 | 125.99 | Call | Bond Future        | 101.1500              | 0.1012              | 26.4400         | 0.0264        | (73.861)          | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 | 8.75   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 |        |      | Bond Future        | 8.8631                | 93.3537             | 8.8984          | 93.0882       | 0.398             | 0.0000       | 0.0000      | 10,930        |
| 2015/11/23 | 2030             | 04/02/2016 | 8.76   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 | 8.74   | Put  | Bond Future        | 934.9600              | 0.9350              | 1,200.4100      | 1.2004        | 28.392            | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 | 8.76   | Put  | Bond Future        | 782.1800              | 0.7822              | 1,047.6300      | 1.0476        | 33.937            | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 | 8.74   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 04/02/2016 | 8.75   | Put  | Bond Future        | 858.5200              | 0.8585              | 1,123.9700      | 1.1240        | 30.919            | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 8.99   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 9.01   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 |        |      | Bond Future        | 8.9184                | 94.9877             | 8.9553          | 94.7140       | 0.414             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 9.00   | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 8.99   | Call | Bond Future        | 530.1700              | 0.5302              | 256.4100        | 0.2564        | (51.636)          | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 9.00   | Call | Bond Future        | 603.8600              | 0.6039              | 330.1000        | 0.3301        | (45.335)          | 0            | 0           | 0             |
| 2015/11/23 | 2030             | 05/05/2016 | 9.01   | Call | Bond Future        | 677.4600              | 0.6775              | 403.7000        | 0.4037        | (40.410)          | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 |        |      | Bond Future        | 8.9680                | 96.8940             | 9.0084          | 96.5691       | 0.450             | 0.0000       | 0.0000      | 8,417         |
| 2015/11/23 | 2032             | 04/02/2016 | 8.69   | Put  | Bond Future        | 3,520.1600            | 3.5202              | 3,696.3200      | 3.6963        | 5.004             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 8.71   | Put  | Bond Future        | 3,410.4900            | 3.4105              | 3,582.4600      | 3.5825        | 5.042             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 9.20   | Call | Bond Future        | 3,227.4000            | 3.2274              | 2,980.4300      | 2.9804        | (7.652)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 8.70   | Put  | Bond Future        | 3,464.9700            | 3.4650              | 3,639.0500      | 3.6390        | 5.024             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 9.30   | Call | Bond Future        | 3,739.9100            | 3.7399              | 3,478.0100      | 3.4780        | (7.003)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 8.71   | Call | Bond Future        | 1,294.1000            | 1.2941              | 1,141.1700      | 1.1412        | (11.817)          | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 9.20   | Put  | Bond Future        | 1,382.1400            | 1.3821              | 1,460.0700      | 1.4601        | 5.638             | 0            | 0           | 22            |
| 2015/11/23 | 2032             | 04/02/2016 | 8.69   | Call | Bond Future        | 1,236.8300            | 1.2368              | 1,088.0900      | 1.0881        | (12.026)          | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/02/2016 | 8.70   | Call | Bond Future        | 1,265.1600            | 1.2652              | 1,114.3400      | 1.1143        | (11.921)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | 2032             | 04/02/2016 | 9.30   | Put  | Bond Future | 1,115.5400            | 1.1155              | 1,178.5400      | 1.1785        | 5.647             | 0            | 0           | 22            |
| 2015/11/23 | 2032             | 05/05/2016 |        |      | Bond Future | 9.0222                | 94.4327             | 9.0643          | 94.0984       | 0.467             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 8.99   | Put  | Bond Future | 3,368.9400            | 3.3689              | 3,508.2600      | 3.5083        | 4.135             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 9.01   | Put  | Bond Future | 3,287.0100            | 3.2870              | 3,423.6700      | 3.4237        | 4.158             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 9.00   | Put  | Bond Future | 3,327.8000            | 3.3278              | 3,465.7800      | 3.4658        | 4.146             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 9.01   | Call | Bond Future | 3,189.4600            | 3.1895              | 2,991.8200      | 2.9918        | (6.197)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 8.99   | Call | Bond Future | 3,111.6900            | 3.1117              | 2,916.7100      | 2.9167        | (6.266)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 05/05/2016 | 9.00   | Call | Bond Future | 3,150.4500            | 3.1505              | 2,954.1300      | 2.9541        | (6.231)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 9.01   | Call | Bond Future | 3,792.2000            | 3.7922              | 3,600.0300      | 3.6000        | (5.068)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 |        |      | Bond Future | 9.0678                | 96.1917             | 9.1112          | 95.8512       | 0.479             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 8.99   | Call | Bond Future | 3,716.9500            | 3.7169              | 3,526.9600      | 3.5270        | (5.111)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 9.00   | Call | Bond Future | 3,754.4800            | 3.7545              | 3,563.4000      | 3.5634        | (5.089)           | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 8.99   | Put  | Bond Future | 4,331.6000            | 4.3316              | 4,482.0800      | 4.4821        | 3.474             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 9.01   | Put  | Bond Future | 4,248.2200            | 4.2482              | 4,396.5200      | 4.3965        | 3.491             | 0            | 0           | 0             |
| 2015/11/23 | 2032             | 04/08/2016 | 9.00   | Put  | Bond Future | 4,289.7600            | 4.2898              | 4,439.1500      | 4.4392        | 3.482             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 | 102.40 | Call | Bond Future | 3,796.6500            | 3.7967              | 3,782.3500      | 3.7824        | (0.377)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 |        |      | Bond Future | 106.1967              | 106.1967            | 106.1824        | 106.1824      | (0.013)           | 0.0000       | 0.0000      | 185           |
| 2015/11/23 | 2033             | 04/02/2016 | 102.41 | Call | Bond Future | 3,786.6500            | 3.7867              | 3,772.3500      | 3.7724        | (0.378)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 | 102.39 | Call | Bond Future | 3,806.6500            | 3.8067              | 3,792.3500      | 3.7924        | (0.376)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 | 102.40 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 | 102.39 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 04/02/2016 | 102.41 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 |        |      | Bond Future | 107.0681              | 107.0681            | 107.0498        | 107.0498      | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.39 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.40 | Call | Bond Future | 4,668.1400            | 4.6681              | 4,649.8400      | 4.6498        | (0.392)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.41 | Call | Bond Future | 4,658.1400            | 4.6581              | 4,639.8400      | 4.6398        | (0.393)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.39 | Call | Bond Future | 4,678.1400            | 4.6781              | 4,659.8400      | 4.6598        | (0.391)           | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.41 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2033             | 05/05/2016 | 102.40 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 8.74   | Call | Bond Future | 1,155.5100            | 1.1555              | 1,033.9900      | 1.0340        | (10.517)          | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 8.75   | Put  | Bond Future | 4,337.7600            | 4.3378              | 4,481.3000      | 4.4813        | 3.309             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 9.43   | Call | Bond Future | 4,140.3700            | 4.1404              | 3,913.2200      | 3.9132        | (5.486)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 |        |      | Bond Future | 9.0959                | 94.6684             | 9.1260          | 94.4016       | 0.331             | 0.0000       | 0.0000      | 50,887        |
| 2015/11/23 | 2037             | 04/02/2016 | 8.75   | Call | Bond Future | 1,183.3900            | 1.1834              | 1,060.1000      | 1.0601        | (10.418)          | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 8.76   | Call | Bond Future | 1,211.7300            | 1.2117              | 1,086.6500      | 1.0867        | (10.322)          | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 9.30   | Call | Bond Future | 3,423.0800            | 3.4231              | 3,211.0000      | 3.2110        | (6.196)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 8.74   | Put  | Bond Future | 4,403.5000            | 4.4035              | 4,548.8100      | 4.5488        | 3.300             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 9.43   | Put  | Bond Future | 1,242.9300            | 1.2429              | 1,282.6100      | 1.2826        | 3.192             | 0            | 0           | 16            |
| 2015/11/23 | 2037             | 04/02/2016 | 8.76   | Put  | Bond Future | 4,272.6100            | 4.2726              | 4,414.3600      | 4.4144        | 3.318             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/02/2016 | 9.30   | Put  | Bond Future | 1,636.1700            | 1.6362              | 1,690.9200      | 1.6909        | 3.346             | 0            | 0           | 16            |
| 2015/11/23 | 2037             | 05/05/2016 | 9.00   | Put  | Bond Future | 4,341.1000            | 4.3411              | 4,458.9200      | 4.4589        | 2.714             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 05/05/2016 | 8.99   | Call | Bond Future | 2,975.2000            | 2.9752              | 2,818.8700      | 2.8189        | (5.254)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 05/05/2016 |        |      | Bond Future | 9.1494                | 96.3256             | 9.1808          | 96.0503       | 0.343             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2037             | 05/05/2016 | 9.00   | Call | Bond Future | 3,014.1400            | 3.0141              | 2,856.6900      | 2.8567        | (5.224)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 05/05/2016 | 9.01   | Call | Bond Future | 3,053.6300            | 3.0536              | 2,895.0600      | 2.8951        | (5.193)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 05/05/2016 | 8.99   | Put  | Bond Future | 4,392.0400            | 4.3920              | 4,510.9800      | 4.5110        | 2.708             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | 2037             | 05/05/2016 | 9.01   | Put  | Bond Future | 4,290.8400            | 4.2908              | 4,407.5400      | 4.4075        | 2.720             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 |        |      | Bond Future | 9.1958                | 93.8606             | 9.2281          | 93.5803       | 0.352             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.24   | Put  | Bond Future | 4,286.9600            | 4.2870              | 4,392.0000      | 4.3920        | 2.450             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.26   | Put  | Bond Future | 4,202.2900            | 4.2023              | 4,305.6300      | 4.3056        | 2.459             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.25   | Put  | Bond Future | 4,244.6200            | 4.2446              | 4,348.8000      | 4.3488        | 2.454             | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.24   | Call | Bond Future | 4,670.0000            | 4.6700              | 4,494.6900      | 4.4947        | (3.754)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.25   | Call | Bond Future | 4,713.9600            | 4.7140              | 4,537.7900      | 4.5378        | (3.737)           | 0            | 0           | 0             |
| 2015/11/23 | 2037             | 04/08/2016 | 9.26   | Call | Bond Future | 4,757.8000            | 4.7578              | 4,580.7900      | 4.5808        | (3.720)           | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 |        |      | Bond Future | 129.9226              | 129.9226            | 129.9053        | 129.9053      | (0.013)           | 0.0000       | 0.0000      | 16,637        |
| 2015/11/23 | 2038             | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 | 130.99 | Put  | Bond Future | 1,067.4200            | 1.0674              | 1,084.6900      | 1.0847        | 1.618             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 | 131.01 | Put  | Bond Future | 1,087.4200            | 1.0874              | 1,104.6900      | 1.1047        | 1.588             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 | 131.00 | Put  | Bond Future | 1,077.4200            | 1.0774              | 1,094.6900      | 1.0947        | 1.603             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 131.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 |        |      | Bond Future | 132.1812              | 132.1812            | 132.1588        | 132.1588      | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 131.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 131.01 | Call | Bond Future | 1,171.1800            | 1.1712              | 1,148.8300      | 1.1488        | (1.908)           | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 130.99 | Call | Bond Future | 1,191.1800            | 1.1912              | 1,168.8300      | 1.1688        | (1.876)           | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 131.00 | Call | Bond Future | 1,181.1800            | 1.1812              | 1,158.8300      | 1.1588        | (1.892)           | 0            | 0           | 0             |
| 2015/11/23 | 2038             | 05/05/2016 | 130.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 | 9.51   | Put  | Bond Future | 1,307.1100            | 1.3071              | 1,362.9700      | 1.3630        | 4.274             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 |        |      | Bond Future | 9.1609                | 98.6663             | 9.1961          | 98.3320       | 0.384             | 0.0000       | 0.0000      | 1,820         |
| 2015/11/23 | 2040             | 04/02/2016 | 9.50   | Put  | Bond Future | 1,335.4900            | 1.3355              | 1,392.6900      | 1.3927        | 4.283             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 | 9.49   | Put  | Bond Future | 1,364.5300            | 1.3645              | 1,423.0800      | 1.4231        | 4.291             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 | 9.50   | Call | Bond Future | 4,478.6000            | 4.4786              | 4,201.5500      | 4.2015        | (6.186)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 | 9.51   | Call | Bond Future | 4,540.4000            | 4.5404              | 4,262.0100      | 4.2620        | (6.131)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/02/2016 | 9.49   | Call | Bond Future | 4,417.3100            | 4.4173              | 4,141.6100      | 4.1416        | (6.241)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.50   | Call | Bond Future | 5,329.8900            | 5.3299              | 5,083.1900      | 5.0832        | (4.629)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 |        |      | Bond Future | 9.2146                | 100.3933            | 9.2512          | 100.0494      | 0.398             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.51   | Call | Bond Future | 5,384.4600            | 5.3845              | 5,136.6200      | 5.1366        | (4.603)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.49   | Call | Bond Future | 5,275.8100            | 5.2758              | 5,030.2600      | 5.0303        | (4.654)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.50   | Put  | Bond Future | 2,702.0500            | 2.7020              | 2,799.2900      | 2.7993        | 3.599             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.49   | Put  | Bond Future | 2,738.0800            | 2.7381              | 2,836.4700      | 2.8365        | 3.593             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 05/05/2016 | 9.51   | Put  | Bond Future | 2,666.6500            | 2.6667              | 2,762.7500      | 2.7627        | 3.604             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 |        |      | Bond Future | 9.2614                | 97.7536             | 9.2991          | 97.4034       | 0.407             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.49   | Put  | Bond Future | 3,844.5100            | 3.8445              | 3,961.2300      | 3.9612        | 3.036             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.50   | Call | Bond Future | 5,986.9800            | 5.9870              | 5,752.5400      | 5.7525        | (3.916)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.51   | Call | Bond Future | 6,038.0900            | 6.0381              | 5,802.6700      | 5.8027        | (3.899)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.49   | Call | Bond Future | 5,936.3800            | 5.9364              | 5,702.9200      | 5.7029        | (3.933)           | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.51   | Put  | Bond Future | 3,766.6700            | 3.7667              | 3,881.4300      | 3.8814        | 3.047             | 0            | 0           | 0             |
| 2015/11/23 | 2040             | 04/08/2016 | 9.50   | Put  | Bond Future | 3,805.2700            | 3.8053              | 3,921.0100      | 3.9210        | 3.042             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 8.99   | Put  | Bond Future | 3,642.1000            | 3.6421              | 3,794.9200      | 3.7949        | 4.196             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 |        |      | Bond Future | 9.1690                | 96.0138             | 9.2042          | 95.6747       | 0.384             | 0.0000       | 0.0000      | 18,852        |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | 2044             | 04/02/2016 | 9.01   | Put  | Bond Future | 3,522.2700            | 3.5223              | 3,670.7500      | 3.6707        | 4.215             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 9.58   | Put  | Bond Future | 1,160.8800            | 1.1609              | 1,209.5500      | 1.2095        | 4.193             | 0            | 0           | 25            |
| 2015/11/23 | 2044             | 04/02/2016 | 9.00   | Put  | Bond Future | 3,581.8500            | 3.5819              | 3,732.4900      | 3.7325        | 4.206             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 9.01   | Call | Bond Future | 1,964.6600            | 1.9647              | 1,774.1200      | 1.7741        | (9.698)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 8.99   | Call | Bond Future | 1,885.5700            | 1.8856              | 1,699.3700      | 1.6994        | (9.875)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 9.58   | Call | Bond Future | 4,994.8200            | 4.9948              | 4,704.4700      | 4.7045        | (5.813)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/02/2016 | 9.00   | Call | Bond Future | 1,924.8700            | 1.9249              | 1,736.4900      | 1.7365        | (9.787)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 8.99   | Put  | Bond Future | 5,190.3500            | 5.1903              | 5,357.0700      | 5.3571        | 3.212             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 |        |      | Bond Future | 9.2206                | 97.6945             | 9.2572          | 97.3457       | 0.397             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 9.01   | Put  | Bond Future | 5,072.8000            | 5.0728              | 5,236.6300      | 5.2366        | 3.230             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 9.00   | Put  | Bond Future | 5,131.3300            | 5.1313              | 5,296.6000      | 5.2966        | 3.221             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 9.01   | Call | Bond Future | 3,022.3600            | 3.0224              | 2,837.3800      | 2.8374        | (6.120)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 8.99   | Call | Bond Future | 2,941.3500            | 2.9413              | 2,759.2600      | 2.7593        | (6.191)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 05/05/2016 | 9.00   | Call | Bond Future | 2,981.7000            | 2.9817              | 2,798.1600      | 2.7982        | (6.156)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.50   | Call | Bond Future | 6,053.0900            | 6.0531              | 5,815.2600      | 5.8153        | (3.929)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 |        |      | Bond Future | 9.2656                | 95.1298             | 9.3033          | 94.7745       | 0.406             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.51   | Call | Bond Future | 6,104.9100            | 6.1049              | 5,866.0900      | 5.8661        | (3.912)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.49   | Put  | Bond Future | 3,917.7300            | 3.9177              | 4,036.2100      | 4.0362        | 3.024             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.51   | Put  | Bond Future | 3,838.5700            | 3.8386              | 3,955.0600      | 3.9551        | 3.035             | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.49   | Call | Bond Future | 6,002.0600            | 6.0021              | 5,765.2300      | 5.7652        | (3.946)           | 0            | 0           | 0             |
| 2015/11/23 | 2044             | 04/08/2016 | 9.50   | Put  | Bond Future | 3,877.6800            | 3.8777              | 3,995.1600      | 3.9952        | 3.030             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 | 127.99 | Call | Bond Future | 4,288.6000            | 4.2886              | 4,271.1000      | 4.2711        | (0.408)           | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 |        |      | Bond Future | 132.2786              | 132.2786            | 132.2611        | 132.2611      | (0.013)           | 0.0000       | 0.0000      | 11,598        |
| 2015/11/23 | 2046             | 04/02/2016 | 128.00 | Call | Bond Future | 4,278.6000            | 4.2786              | 4,261.1000      | 4.2611        | (0.409)           | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 | 128.01 | Call | Bond Future | 4,268.6000            | 4.2686              | 4,251.1000      | 4.2511        | (0.410)           | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 | 127.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 | 128.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 04/02/2016 | 128.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 |        |      | Bond Future | 133.1493              | 133.1493            | 133.1267        | 133.1267      | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 129.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 130.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 130.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 130.01 | Call | Bond Future | 3,139.2600            | 3.1393              | 3,116.7400      | 3.1167        | (0.717)           | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 129.99 | Call | Bond Future | 3,159.2600            | 3.1593              | 3,136.7400      | 3.1367        | (0.713)           | 0            | 0           | 0             |
| 2015/11/23 | 2046             | 05/05/2016 | 130.00 | Call | Bond Future | 3,149.2600            | 3.1493              | 3,126.7400      | 3.1267        | (0.715)           | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 |        |      | Bond Future | 138.4512              | 138.4512            | 138.7688        | 138.7688      | 0.229             | 0.0000       | 0.0000      | 9,872         |
| 2015/11/23 | 2050             | 04/02/2016 | 138.00 | Call | Bond Future | 451.2300              | 0.4512              | 768.7800        | 0.7688        | 70.374            | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 | 137.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 | 138.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 | 138.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 | 138.01 | Call | Bond Future | 441.2300              | 0.4412              | 758.7800        | 0.7588        | 71.969            | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 04/02/2016 | 137.99 | Call | Bond Future | 461.2300              | 0.4612              | 778.7800        | 0.7788        | 68.849            | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 05/05/2016 | 138.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 05/05/2016 |        |      | Bond Future | 140.8576              | 140.8576            | 141.1757        | 141.1757      | 0.226             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 2050             | 05/05/2016 | 138.00 | Call | Bond Future | 2,857.6400            | 2.8576              | 3,175.7100      | 3.1757        | 11.131            | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 05/05/2016 | 137.99 | Call | Bond Future | 2,867.6400            | 2.8676              | 3,185.7100      | 3.1857        | 11.092            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | 2050             | 05/05/2016 | 138.01 | Call | Bond Future        | 2,847.6400                  | 2.8476                      | 3,165.7100            | 3.1657                | 11.170            | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 05/05/2016 | 137.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 2050             | 05/05/2016 | 138.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | AL37             | 04/02/2016 |        |      | Index Future       | 474.0020                    | 474.0020                    | 473.3320              | 473.3320              | (0.141)           | 0.0000       | 0.0000      | 2             |
| 2015/11/23 | AL37             | 05/05/2016 |        |      | Index Future       | 482.2930                    | 482.2930                    | 481.5890              | 481.5890              | (0.146)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | AL7T             | 04/02/2016 |        |      | Index Future       | 556.3070                    | 556.3070                    | 554.9940              | 554.9940              | (0.236)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | AL7T             | 05/05/2016 |        |      | Index Future       | 566.0380                    | 566.0380                    | 564.6760              | 564.6760              | (0.241)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | ALBI             | 04/02/2016 |        |      | Index Future       | 507.5630                    | 507.5630                    | 506.3370              | 506.3370              | (0.242)           | 0.0000       | 0.0000      | 611           |
| 2015/11/23 | ALBI             | 05/05/2016 |        |      | Index Future       | 516.4410                    | 516.4410                    | 515.1700              | 515.1700              | (0.246)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | ALBI             | 04/08/2016 |        |      | Index Future       | 525.9530                    | 525.9530                    | 524.6540              | 524.6540              | (0.247)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C035             | 28/02/2035 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C040             | 06/10/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C040             | 31/01/2040 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C044             | 31/01/2044 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C048             | 28/02/2048 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C050             | 31/12/2050 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C070             | 01/08/2021 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | CS26             | 02/04/2026 |        |     | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 128.99 | Put  | Bond Future        | 880.6500              |                     | 0.8806                      | 896.3000              | 0.8963                | 1.777             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 04/02/2016 |        |      | Bond Future        | 128.1093              |                     | 128.1093                    | 128.0937              | 128.0937              | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 129.01 | Put  | Bond Future        | 900.6500              |                     | 0.9006                      | 916.3000              | 0.9163                | 1.738             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 128.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 129.00 | Put  | Bond Future        | 890.6500              |                     | 0.8906                      | 906.3000              | 0.9063                | 1.757             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 129.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 04/02/2016 | 129.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 129.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 |        |      | Bond Future        | 128.7617              |                     | 128.7617                    | 128.7413              | 128.7413              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 129.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 128.99 | Put  | Bond Future        | 228.2700              |                     | 0.2283                      | 248.7300              | 0.2487                | 8.963             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 129.01 | Put  | Bond Future        | 248.2700              |                     | 0.2483                      | 268.7300              | 0.2687                | 8.241             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 129.00 | Put  | Bond Future        | 238.2700              |                     | 0.2383                      | 258.7300              | 0.2587                | 8.587             | 0            | 0           | 0             |
| 2015/11/23 | EL28             | 05/05/2016 | 128.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 | 10.01  | Call | Bond Future        | 297.6500              |                     | 0.2977                      | 55.7600               | 0.0558                | (81.267)          | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 |        |      | Bond Future        | 9.9670                |                     | 82.7331                     | 10.0019               | 82.4912               | 0.351             | 0.0000       | 0.0000      | 6,569         |
| 2015/11/23 | ES33             | 04/02/2016 | 9.99   | Call | Bond Future        | 159.5200              |                     | 0.1595                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 | 10.00  | Call | Bond Future        | 228.6300              |                     | 0.2286                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 | 9.99   | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 82.3700               | 0.0824                | 100.000           | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 | 10.01  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/02/2016 | 10.00  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 13.2600               | 0.0133                | 100.000           | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 10.01  | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 |        |      | Bond Future        | 10.0483               |                     | 80.3907                     | 10.0849               | 80.1413               | 0.364             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 9.99   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 10.00  | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 9.99   | Put  | Bond Future        | 400.2200              |                     | 0.4002                      | 649.5800              | 0.6496                | 62.306            | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 10.01  | Put  | Bond Future        | 262.5800              |                     | 0.2626                      | 511.9400              | 0.5119                | 94.965            | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 05/05/2016 | 10.00  | Put  | Bond Future        | 331.3500              |                     | 0.3313                      | 580.7100              | 0.5807                | 75.256            | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 |        |      | Bond Future        | 10.1217               |                     | 81.8880                     | 10.1594               | 81.6341               | 0.373             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.24  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.26  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.25  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.26  | Call | Bond Future        | 925.2100              |                     | 0.9252                      | 671.3500              | 0.6714                | (27.438)          | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.24  | Call | Bond Future        | 792.4600              |                     | 0.7925                      | 538.6000              | 0.5386                | (32.034)          | 0            | 0           | 0             |
| 2015/11/23 | ES33             | 04/08/2016 | 10.25  | Call | Bond Future        | 858.8800              |                     | 0.8589                      | 605.0200              | 0.6050                | (29.557)          | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 | 512.01 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 |        |      | GOVI               | 504.4320              |                     | 504.4320                    | 503.2920              | 503.2920              | (0.226)           | 0.0000       | 0.0000      | 451           |
| 2015/11/23 | GOVI             | 04/02/2016 | 511.99 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 | 512.00 | Call | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 | 511.99 | Put  | GOVI               | 75,580.0000           |                     | 7.5580                      | 86,980.0000           | 8.6980                | 15.083            | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 | 512.01 | Put  | GOVI               | 75,780.0000           |                     | 7.5780                      | 87,180.0000           | 8.7180                | 15.044            | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/02/2016 | 512.00 | Put  | GOVI               | 75,680.0000           |                     | 7.5680                      | 87,080.0000           | 8.7080                | 15.063            | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 05/05/2016 | 518.01 | Put  | GOVI               | 47,550.0000           |                     | 4.7550                      | 59,380.0000           | 5.9380                | 24.879            | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | GOVI             | 05/05/2016 |        |      | GOVI                   | 513.2550                    | 513.2550                    | 512.0720              | 512.0720              | (0.230)           | 0.0000       | 0.0000      | 146           |
| 2015/11/23 | GOVI             | 05/05/2016 | 518.00 | Put  | GOVI                   | 47,450.0000                 | 4.7450                      | 59,280.0000           | 5.9280                | 24.932            | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 05/05/2016 | 518.01 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 05/05/2016 | 517.99 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 05/05/2016 | 518.00 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 05/05/2016 | 517.99 | Put  | GOVI                   | 47,350.0000                 | 4.7350                      | 59,180.0000           | 5.9180                | 24.984            | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 520.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 |        |      | GOVI                   | 522.7080                    | 522.7080                    | 521.5000              | 521.5000              | (0.231)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 521.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 521.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 521.00 | Call | GOVI                   | 17,080.0000                 | 1.7080                      | 5,000.0000            | 0.5000                | (70.726)          | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 521.01 | Call | GOVI                   | 16,980.0000                 | 1.6980                      | 4,900.0000            | 0.4900                | (71.143)          | 0            | 0           | 0             |
| 2015/11/23 | GOVI             | 04/08/2016 | 520.99 | Call | GOVI                   | 17,180.0000                 | 1.7180                      | 5,100.0000            | 0.5100                | (70.314)          | 0            | 0           | 0             |
| 2015/11/23 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | IGOV             | 04/02/2016 |        |      | Index Future           | 238.3560                    | 238.3560                    | 238.2910              | 238.2910              | (0.027)           | 0.0000       | 0.0000      | 1,035         |
| 2015/11/23 | IGOV             | 05/05/2016 |        |      | Index Future           | 242.4990                    | 242.4990                    | 242.4230              | 242.4230              | (0.031)           | 0.0000       | 0.0000      | 21            |
| 2015/11/23 | IGOV             | 04/08/2016 |        |      | Index Future           | 247.0120                    | 247.0120                    | 246.9310              | 246.9310              | (0.033)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | ILBI             | 04/02/2016 |        |      | Index Future           | 644.8100                    | 644.8100                    | 644.7800              | 644.7800              | (0.005)           | 0.0000       | 0.0000      | 157           |
| 2015/11/23 | ILBI             | 05/05/2016 |        |      | Index Future           | 655.8660                    | 655.8660                    | 655.8310              | 655.8310              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | IS01             | 19/12/2016 |        |      | Interest Rate Swap     | 99.8800                     | 99.8800                     | 99.8978               | 99.8978               | 0.018             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | IS02             | 18/12/2017 |        |      | Interest Rate Swap     | 99.9243                     | 99.9243                     | 99.9667               | 99.9667               | 0.042             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 99.2906                     | 99.2906                     | 99.4730               | 99.4730               | 0.184             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 100.5708                    | 100.5708                    | 100.8733              | 100.8733              | 0.301             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 6.5100                      | 93.4900                     | 6.5100                | 93.4900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 20/01/2016 |        |      | Jibar Tradeable Future | 6.5300                      | 93.4700                     | 6.5300                | 93.4700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 17/02/2016 |        |      | Jibar Tradeable Future | 6.6200                      | 93.3800                     | 6.6200                | 93.3800               | 0.000             | 0.0000       | 0.0000      | 2,000         |
| 2015/11/23 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 6.7700                      | 93.2300                     | 6.7700                | 93.2300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 20/04/2016 |        |      | Jibar Tradeable Future | 6.8200                      | 93.1800                     | 6.8200                | 93.1800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 18/05/2016 |        |      | Jibar Tradeable Future | 6.9400                      | 93.0600                     | 6.9400                | 93.0600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 6.9700                      | 93.0300                     | 6.9700                | 93.0300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.1800                      | 92.8200                     | 7.1800                | 92.8200               | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 7.3500                      | 92.6500                     | 7.3500                | 92.6500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.5200                      | 92.4800                     | 7.5200                | 92.4800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 7.6600                      | 92.3400                     | 7.6600                | 92.3400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 7.7900                      | 92.2100                     | 7.7900                | 92.2100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R023             | 04/02/2016 | 8.01   | Put  | Bond Future            | 2,103.4200                  | 2.1034                      | 2,222.7700            | 2.2228                | 5.674             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/02/2016 |        |      | Bond Future            | 8.2775                      | 100.6847                    | 8.3183                | 100.4740              | 0.493             | 0.0000       | 0.0000      | 12,087        |
| 2015/11/23 | R023             | 04/02/2016 | 8.00   | Put  | Bond Future            | 2,138.5200                  | 2.1385                      | 2,259.3100            | 2.2593                | 5.648             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/02/2016 | 8.01   | Call | Bond Future            | 707.5700                    | 0.7076                      | 616.2000              | 0.6162                | (12.913)          | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/02/2016 | 7.99   | Call | Bond Future            | 672.7500                    | 0.6728                      | 584.2500              | 0.5842                | (13.155)          | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/02/2016 | 8.00   | Call | Bond Future            | 690.0100                    | 0.6900                      | 600.0800              | 0.6001                | (13.033)          | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/02/2016 | 7.99   | Put  | Bond Future            | 2,173.9600                  | 2.1740                      | 2,296.1800            | 2.2962                | 5.622             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 |        |      | Bond Future            | 8.3308                      | 98.5183                     | 8.3743                | 98.3000               | 0.522             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.24   | Put  | Bond Future            | 2,117.7200                  | 2.1177                      | 2,218.4700            | 2.2185                | 4.757             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.26   | Put  | Bond Future            | 2,064.4000                  | 2.0644                      | 2,163.2300            | 2.1632                | 4.787             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.24   | Call | Bond Future            | 1,660.5300                  | 1.6605                      | 1,542.9900            | 1.5430                | (7.078)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.25   | Put  | Bond Future            | 2,090.9400                  | 2.0909                      | 2,190.7300            | 2.1907                | 4.772             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.25   | Call | Bond Future            | 1,684.2500                  | 1.6843                      | 1,565.7500            | 1.5657                | (7.036)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 05/05/2016 | 8.26   | Call | Bond Future            | 1,708.1800                  | 1.7082                      | 1,588.7200            | 1.5887                | (6.993)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.24   | Call | Bond Future            | 1,990.0500                  | 1.9900                      | 1,874.6100            | 1.8746                | (5.801)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.25   | Put  | Bond Future            | 2,593.9100                  | 2.5939                      | 2,699.9900            | 2.7000                | 4.090             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 |        |      | Bond Future            | 8.3687                      | 100.3527                    | 8.4144                | 100.1305              | 0.546             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.25   | Call | Bond Future            | 2,013.0000                  | 2.0130                      | 1,896.7900            | 1.8968                | (5.773)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.26   | Call | Bond Future            | 2,035.7700                  | 2.0358                      | 1,918.7800            | 1.9188                | (5.747)           | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.24   | Put  | Bond Future            | 2,620.0800                  | 2.6201                      | 2,726.9300            | 2.7269                | 4.078             | 0            | 0           | 0             |
| 2015/11/23 | R023             | 04/08/2016 | 8.26   | Put  | Bond Future            | 2,567.5900                  | 2.5676                      | 2,672.8900            | 2.6729                | 4.101             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 7.50   | Call | Bond Future            | 132.9500                    | 0.1329                      | 103.5000              | 0.1035                | (22.151)          | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.40   | Put  | Bond Future            | 2,175.9300                  | 2.1759                      | 2,304.3400            | 2.3043                | 5.901             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.83   | Put  | Bond Future            | 864.1000                    | 0.8641                      | 918.6000              | 0.9186                | 6.307             | 0            | 0           | 33            |
| 2015/11/23 | R186             | 04/02/2016 | 9.20   | Call | Bond Future            | 5,892.2900                  | 5.8923                      | 5,599.8900            | 5.5999                | (4.962)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 |        |      | Bond Future            | 8.4519                      | 115.7863                    | 8.4925                | 115.4746              | 0.480             | 0.0000       | 0.0000      | 51,304        |
| 2015/11/23 | R186             | 04/02/2016 | 7.51   | Call | Bond Future            | 138.0100                    | 0.1380                      | 107.6600              | 0.1077                | (21.991)          | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.02   | Put  | Bond Future            | 4,108.6700                  | 4.1087                      | 4,315.4600            | 4.3155                | 5.033             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 7.90   | Call | Bond Future            | 509.9900                    | 0.5100                      | 427.4500              | 0.4274                | (16.185)          | 0            | 0           | 680           |
| 2015/11/23 | R186             | 04/02/2016 | 8.45   | Call | Bond Future            | 1,962.2400                  | 1.9622                      | 1,768.9100            | 1.7689                | (9.853)           | 0            | 0           | 350           |
| 2015/11/23 | R186             | 04/02/2016 | 8.75   | Call | Bond Future            | 3,304.5600                  | 3.3046                      | 3,058.5700            | 3.0586                | (7.444)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 7.49   | Call | Bond Future            | 128.0500                    | 0.1280                      | 99.4700               | 0.0995                | (22.319)          | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 7.50   | Put  | Bond Future            | 7,786.0900                  | 7.7861                      | 8,068.3400            | 8.0683                | 3.625             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.83   | Call | Bond Future            | 3,723.3300                  | 3.7233                      | 3,466.1300            | 3.4661                | (6.908)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.65   | Put  | Bond Future            | 1,306.1400                  | 1.3061                      | 1,387.6800            | 1.3877                | 6.243             | 0            | 0           | 340           |
| 2015/11/23 | R186             | 04/02/2016 | 8.70   | Put  | Bond Future            | 1,168.5000                  | 1.1685                      | 1,241.8800            | 1.2419                | 6.280             | 0            | 0           | 5,000         |
| 2015/11/23 | R186             | 04/02/2016 | 8.80   | Put  | Bond Future            | 927.8400                    | 0.9278                      | 986.3800              | 0.9864                | 6.309             | 0            | 0           | 5,000         |
| 2015/11/23 | R186             | 04/02/2016 | 7.49   | Put  | Bond Future            | 7,865.2100                  | 7.8652                      | 8,148.3300            | 8.1483                | 3.600             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.85   | Put  | Bond Future            | 823.6900                    | 0.8237                      | 875.5900              | 0.8756                | 6.301             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 7.51   | Put  | Bond Future            | 7,707.2100                  | 7.7072                      | 7,988.5600            | 7.9886                | 3.650             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.02   | Call | Bond Future            | 719.3100                    | 0.7193                      | 614.4000              | 0.6144                | (14.585)          | 0            | 0           | 700           |
| 2015/11/23 | R186             | 04/02/2016 | 8.40   | Call | Bond Future            | 1,775.7800                  | 1.7758                      | 1,592.4900            | 1.5925                | (10.322)          | 0            | 0           | 680           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R186             | 04/02/2016 | 7.90   | Put  | Bond Future | 4,865.2200            | 4.8652              | 5,094.3800      | 5.0944        | 4.710             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.45   | Put  | Bond Future | 1,976.7800            | 1.9768              | 2,095.1500      | 2.0951        | 5.988             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 9.20   | Put  | Bond Future | 328.9400              | 0.3289              | 348.2400        | 0.3482        | 5.867             | 0            | 0           | 700           |
| 2015/11/23 | R186             | 04/02/2016 | 8.75   | Put  | Bond Future | 1,042.0800            | 1.0421              | 1,107.7900      | 1.1078        | 6.306             | 0            | 0           | 11,695        |
| 2015/11/23 | R186             | 04/02/2016 | 8.65   | Call | Bond Future | 2,816.5400            | 2.8165              | 2,586.3800      | 2.5864        | (8.172)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.85   | Call | Bond Future | 3,831.4300            | 3.8314              | 3,571.6300      | 3.5716        | (6.781)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.70   | Call | Bond Future | 3,055.8000            | 3.0558              | 2,817.4800      | 2.8175        | (7.799)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/02/2016 | 8.80   | Call | Bond Future | 3,563.8000            | 3.5638              | 3,310.6400      | 3.3106        | (7.104)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 |        |      | Bond Future | 8.5025                | 117.8121            | 8.5452          | 117.4905      | 0.503             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.34   | Call | Bond Future | 2,319.5800            | 2.3196              | 2,153.9600      | 2.1540        | (7.140)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.75   | Put  | Bond Future | 2,068.6500            | 2.0687              | 2,170.5500      | 2.1706        | 4.926             | 0            | 0           | 1,900         |
| 2015/11/23 | R186             | 05/05/2016 | 8.35   | Call | Bond Future | 2,352.8300            | 2.3528              | 2,185.8200      | 2.1858        | (7.098)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.85   | Put  | Bond Future | 1,793.8600            | 1.7939              | 1,884.1000      | 1.8841        | 5.030             | 0            | 0           | 5,350         |
| 2015/11/23 | R186             | 05/05/2016 | 8.33   | Call | Bond Future | 2,286.6300            | 2.2866              | 2,122.4000      | 2.1224        | (7.182)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.75   | Call | Bond Future | 3,913.7800            | 3.9138              | 3,694.0900      | 3.6941        | (5.613)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.35   | Put  | Bond Future | 3,509.8400            | 3.5098              | 3,664.4200      | 3.6644        | 4.404             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 7.56   | Put  | Bond Future | 8,001.4300            | 8.0014              | 8,257.9500      | 8.2579        | 3.206             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.34   | Put  | Bond Future | 3,553.0400            | 3.5530              | 3,709.0100      | 3.7090        | 4.390             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.85   | Call | Bond Future | 4,372.8400            | 4.3728              | 4,141.4900      | 4.1415        | (5.291)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 7.56   | Call | Bond Future | 587.3500              | 0.5873              | 522.2800        | 0.5223        | (11.079)          | 0            | 0           | 0             |
| 2015/11/23 | R186             | 05/05/2016 | 8.33   | Put  | Bond Future | 3,596.6000            | 3.5966              | 3,753.9600      | 3.7540        | 4.375             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 3,681.5500            | 3.6815              | 3,825.3600      | 3.8254        | 3.906             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 |        |      | Bond Future | 8.5417                | 114.7034            | 8.5861          | 114.3758      | 0.520             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 3,719.1200            | 3.7191              | 3,864.0300      | 3.8640        | 3.896             | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 3,446.8900            | 3.4469              | 3,263.1800      | 3.2632        | (5.330)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 3,374.3900            | 3.3744              | 3,192.8700      | 3.1929        | (5.379)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 3,410.3400            | 3.4103              | 3,227.7300      | 3.2277        | (5.355)           | 0            | 0           | 0             |
| 2015/11/23 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 3,757.3500            | 3.7574              | 3,903.3500      | 3.9033        | 3.886             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 |        |      | Bond Future | 294.3047              | 294.3047            | 294.2638        | 294.2638      | (0.014)           | 0.0000       | 0.0000      | 714           |
| 2015/11/23 | R197             | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 | 296.99 | Put  | Bond Future | 2,685.3100            | 2.6853              | 2,726.2000      | 2.7262        | 1.523             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 | 297.01 | Put  | Bond Future | 2,705.3100            | 2.7053              | 2,746.2000      | 2.7462        | 1.511             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 04/02/2016 | 297.00 | Put  | Bond Future | 2,695.3100            | 2.6953              | 2,736.2000      | 2.7362        | 1.517             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 |        |      | Bond Future | 299.4203              | 299.4203            | 299.3678        | 299.3678      | (0.018)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 299.99 | Put  | Bond Future | 569.6500              | 0.5697              | 622.1600        | 0.6222        | 9.218             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 300.01 | Put  | Bond Future | 589.6500              | 0.5897              | 642.1600        | 0.6422        | 8.905             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 300.00 | Put  | Bond Future | 579.6500              | 0.5797              | 632.1600        | 0.6322        | 9.059             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R197             | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 04/02/2016 |        |      | Bond Future | 241.5201              | 241.5201            | 241.4877        | 241.4877      | (0.013)           | 0.0000       | 0.0000      | 42,265        |
| 2015/11/23 | R202             | 04/02/2016 | 239.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 04/02/2016 | 240.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 04/02/2016 | 240.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R202             | 04/02/2016 | 239.99 | Call | Bond Future | 1,530.0900                  | 1.5301                      | 1,497.7400            | 1.4977                | (2.114)           | 0            | 0           | 0             |
| 2015/11/23 | R202             | 04/02/2016 | 240.00 | Call | Bond Future | 1,520.0900                  | 1.5201                      | 1,487.7400            | 1.4877                | (2.128)           | 0            | 0           | 0             |
| 2015/11/23 | R202             | 04/02/2016 | 240.01 | Call | Bond Future | 1,510.0900                  | 1.5101                      | 1,477.7400            | 1.4777                | (2.142)           | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 246.99 | Put  | Bond Future | 1,271.7100                  | 1.2717                      | 1,313.3700            | 1.3134                | 3.276             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 |        |      | Bond Future | 245.7183                    | 245.7183                    | 245.6766              | 245.6766              | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 247.01 | Put  | Bond Future | 1,291.7100                  | 1.2917                      | 1,333.3700            | 1.3334                | 3.225             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 246.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 247.00 | Put  | Bond Future | 1,281.7100                  | 1.2817                      | 1,323.3700            | 1.3234                | 3.250             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 247.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R202             | 05/05/2016 | 247.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 | 7.25   | Put  | Bond Future | 321.0400                    | 0.3210                      | 354.3800              | 0.3544                | 10.385            | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 | 7.26   | Put  | Bond Future | 313.6900                    | 0.3137                      | 346.4300              | 0.3464                | 10.437            | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 |        |      | Bond Future | 7.2583                      | 104.7899                    | 7.3088                | 104.7144              | 0.695             | 0.0000       | 0.0000      | 15,947        |
| 2015/11/23 | R203             | 04/02/2016 | 7.26   | Call | Bond Future | 316.2100                    | 0.3162                      | 273.4200              | 0.2734                | (13.532)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 | 7.24   | Call | Bond Future | 301.0700                    | 0.3011                      | 259.4700              | 0.2595                | (13.817)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 | 7.25   | Call | Bond Future | 308.5800                    | 0.3086                      | 266.3900              | 0.2664                | (13.672)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/02/2016 | 7.24   | Put  | Bond Future | 328.5200                    | 0.3285                      | 362.4500              | 0.3624                | 10.328            | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.25   | Put  | Bond Future | 425.4700                    | 0.4255                      | 465.0100              | 0.4650                | 9.293             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 |        |      | Bond Future | 7.2877                      | 102.4543                    | 7.3512                | 102.3734              | 0.871             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.26   | Call | Bond Future | 383.8200                    | 0.3838                      | 342.0400              | 0.3420                | (10.885)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.24   | Call | Bond Future | 371.0500                    | 0.3710                      | 330.1100              | 0.3301                | (11.034)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.25   | Call | Bond Future | 377.4100                    | 0.3774                      | 336.0400              | 0.3360                | (10.962)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.26   | Put  | Bond Future | 419.1300                    | 0.4191                      | 458.2600              | 0.4583                | 9.336             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 05/05/2016 | 7.24   | Put  | Bond Future | 431.8700                    | 0.4319                      | 471.8400              | 0.4718                | 9.255             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.26   | Call | Bond Future | 428.0500                    | 0.4280                      | 384.7000              | 0.3847                | (10.127)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 |        |      | Bond Future | 7.2322                      | 104.3623                    | 7.3109                | 104.2800              | 1.088             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.24   | Call | Bond Future | 416.7700                    | 0.4168                      | 374.1000              | 0.3741                | (10.238)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.25   | Call | Bond Future | 422.3900                    | 0.4224                      | 379.3800              | 0.3794                | (10.183)          | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.24   | Put  | Bond Future | 408.6100                    | 0.4086                      | 448.2600              | 0.4483                | 9.704             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.26   | Put  | Bond Future | 398.9500                    | 0.3990                      | 437.9200              | 0.4379                | 9.768             | 0            | 0           | 0             |
| 2015/11/23 | R203             | 04/08/2016 | 7.25   | Put  | Bond Future | 403.7600                    | 0.4038                      | 443.0700              | 0.4431                | 9.736             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 | 7.50   | Call | Bond Future | 393.0600                    | 0.3931                      | 336.5100              | 0.3365                | (14.387)          | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 |        |      | Bond Future | 7.6515                      | 101.9593                    | 7.6992                | 101.8379              | 0.624             | 0.0000       | 0.0000      | 35,619        |
| 2015/11/23 | R204             | 04/02/2016 | 7.51   | Call | Bond Future | 403.4700                    | 0.4035                      | 346.0100              | 0.3460                | (14.241)          | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 | 7.49   | Put  | Bond Future | 794.6400                    | 0.7946                      | 860.4200              | 0.8604                | 8.278             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 | 7.51   | Put  | Bond Future | 764.1700                    | 0.7642                      | 828.1100              | 0.8281                | 8.367             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 | 7.49   | Call | Bond Future | 382.8200                    | 0.3828                      | 327.2000              | 0.3272                | (14.529)          | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/02/2016 | 7.50   | Put  | Bond Future | 779.3200                    | 0.7793                      | 844.1700              | 0.8442                | 8.321             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.75   | Call | Bond Future | 842.1100                    | 0.8421                      | 769.9400              | 0.7699                | (8.570)           | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 |        |      | Bond Future | 7.7102                      | 103.7432                    | 7.7647                | 103.6157              | 0.708             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.76   | Call | Bond Future | 854.7500                    | 0.8547                      | 781.9800              | 0.7820                | (8.514)           | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.74   | Put  | Bond Future | 759.8400                    | 0.7598                      | 815.8100              | 0.8158                | 7.366             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.76   | Put  | Bond Future | 738.2900                    | 0.7383                      | 793.0500              | 0.7931                | 7.417             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.74   | Call | Bond Future | 829.5700                    | 0.8296                      | 758.0100              | 0.7580                | (8.626)           | 0            | 0           | 0             |
| 2015/11/23 | R204             | 05/05/2016 | 7.75   | Put  | Bond Future | 749.0100                    | 0.7490                      | 804.3700              | 0.8044                | 7.391             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 |        |      | Bond Future | 7.7376                      | 101.6348                    | 7.7986                | 101.5049              | 0.788             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R204             | 04/08/2016 | 7.74   | Put  | Bond Future | 890.2600                    | 0.8903                      | 950.7800              | 0.9508                | 6.798             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 | 7.76   | Put  | Bond Future | 869.6400                    | 0.8696                      | 929.1800              | 0.9292                | 6.847             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 | 7.75   | Put  | Bond Future | 879.9100                    | 0.8799                      | 939.9400              | 0.9399                | 6.822             | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 | 7.74   | Call | Bond Future | 895.2700                    | 0.8953                      | 825.9700              | 0.8260                | (7.741)           | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 | 7.75   | Call | Bond Future | 906.2300                    | 0.9062                      | 836.4400              | 0.8364                | (7.701)           | 0            | 0           | 0             |
| 2015/11/23 | R204             | 04/08/2016 | 7.76   | Call | Bond Future | 917.2700                    | 0.9173                      | 846.9900              | 0.8470                | (7.662)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 | 7.27   | Put  | Bond Future | 2,171.6800                  | 2.1717                      | 2,282.2000            | 2.2822                | 5.089             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 | 7.49   | Put  | Bond Future | 1,578.6300                  | 1.5786                      | 1,671.2300            | 1.6712                | 5.866             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 |        |      | Bond Future | 7.8825                      | 98.3866                     | 7.9241                | 98.2500               | 0.528             | 0.0000       | 0.0000      | 48,120        |
| 2015/11/23 | R207             | 04/02/2016 | 7.51   | Put  | Bond Future | 1,529.1700                  | 1.5292                      | 1,619.9400            | 1.6199                | 5.936             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 | 7.27   | Call | Bond Future | 135.2800                    | 0.1353                      | 109.2700              | 0.1093                | (19.227)          | 0            | 0           | 43            |
| 2015/11/23 | R207             | 04/02/2016 | 7.50   | Call | Bond Future | 288.0600                    | 0.2881                      | 243.2200              | 0.2432                | (15.566)          | 0            | 0           | 19            |
| 2015/11/23 | R207             | 04/02/2016 | 7.51   | Call | Bond Future | 296.7700                    | 0.2968                      | 251.0100              | 0.2510                | (15.419)          | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 | 7.49   | Call | Bond Future | 279.5300                    | 0.2795                      | 235.6000              | 0.2356                | (15.716)          | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/02/2016 | 7.50   | Put  | Bond Future | 1,553.8000                  | 1.5538                      | 1,645.4900            | 1.6455                | 5.901             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.86   | Put  | Bond Future | 1,235.4200                  | 1.2354                      | 1,303.3200            | 1.3033                | 5.496             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 |        |      | Bond Future | 7.9464                      | 100.1083                    | 7.9926                | 99.9655               | 0.581             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.85   | Put  | Bond Future | 1,251.8700                  | 1.2519                      | 1,320.4400            | 1.3204                | 5.477             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.56   | Put  | Bond Future | 1,793.0500                  | 1.7931                      | 1,880.9700            | 1.8810                | 4.903             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.84   | Put  | Bond Future | 1,268.4800                  | 1.2685                      | 1,337.7100            | 1.3377                | 5.458             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.56   | Call | Bond Future | 586.7200                    | 0.5867                      | 531.8100              | 0.5318                | (9.359)           | 0            | 0           | 43            |
| 2015/11/23 | R207             | 05/05/2016 | 7.85   | Call | Bond Future | 952.4800                    | 0.9525                      | 878.2200              | 0.8782                | (7.796)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.86   | Call | Bond Future | 967.1200                    | 0.9671                      | 892.1900              | 0.8922                | (7.748)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 05/05/2016 | 7.84   | Call | Bond Future | 937.9800                    | 0.9380                      | 864.3800              | 0.8644                | (7.847)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 |        |      | Bond Future | 7.9877                      | 98.3283                     | 8.0377                | 98.1828               | 0.626             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 1,272.2300                  | 1.2722                      | 1,337.7700            | 1.3378                | 5.152             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 1,244.3400                  | 1.2443                      | 1,308.8100            | 1.3088                | 5.181             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 1,258.2300                  | 1.2582                      | 1,323.2400            | 1.3232                | 5.167             | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 1,309.2200                  | 1.3092                      | 1,228.2700            | 1.2283                | (6.183)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 1,278.9300                  | 1.2789                      | 1,199.0500            | 1.1991                | (6.246)           | 0            | 0           | 0             |
| 2015/11/23 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 1,294.0200                  | 1.2940                      | 1,213.6100            | 1.2136                | (6.214)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 |        |      | Bond Future | 8.0262                      | 97.1318                     | 8.0726                | 96.9459               | 0.578             | 0.0000       | 0.0000      | 38,640        |
| 2015/11/23 | R208             | 04/02/2016 | 7.74   | Put  | Bond Future | 1,648.7900                  | 1.6488                      | 1,761.4100            | 1.7614                | 6.830             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 | 7.76   | Put  | Bond Future | 1,593.8800                  | 1.5939                      | 1,703.9600            | 1.7040                | 6.906             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 | 7.75   | Put  | Bond Future | 1,621.2000                  | 1.6212                      | 1,732.5500            | 1.7325                | 6.868             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 | 7.76   | Call | Bond Future | 518.6600                    | 0.5187                      | 442.7900              | 0.4428                | (14.628)          | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 | 7.74   | Call | Bond Future | 492.2000                    | 0.4922                      | 418.8700              | 0.4189                | (14.898)          | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/02/2016 | 7.75   | Call | Bond Future | 505.3100                    | 0.5053                      | 430.7100              | 0.4307                | (14.763)          | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 7.99   | Call | Bond Future | 1,216.5800                  | 1.2166                      | 1,116.3500            | 1.1164                | (8.239)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 8.00   | Put  | Bond Future | 1,552.2700                  | 1.5523                      | 1,644.1500            | 1.6441                | 5.919             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 |        |      | Bond Future | 8.0824                      | 95.4304                     | 8.1326                | 95.2374               | 0.621             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 8.00   | Call | Bond Future | 1,234.6400                  | 1.2346                      | 1,133.5400            | 1.1335                | (8.189)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 8.01   | Call | Bond Future | 1,252.8700                  | 1.2529                      | 1,150.8900            | 1.1509                | (8.140)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 7.99   | Put  | Bond Future | 1,572.8400                  | 1.5728                      | 1,665.5900            | 1.6656                | 5.897             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 05/05/2016 | 8.01   | Put  | Bond Future | 1,531.8800                  | 1.5319                      | 1,622.8800            | 1.6229                | 5.940             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 8.01   | Put  | Bond Future | 1,876.6300                  | 1.8766                      | 1,973.1700            | 1.9732                | 5.144             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R208             | 04/08/2016 |        |      | Bond Future | 8.1211                      | 97.2076                     | 8.1745                | 97.0111               | 0.658             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 8.00   | Put  | Bond Future | 1,896.3200                  | 1.8963                      | 1,993.5800            | 1.9936                | 5.129             | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 7.99   | Call | Bond Future | 1,432.0500                  | 1.4321                      | 1,333.4900            | 1.3335                | (6.882)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 8.00   | Call | Bond Future | 1,449.2600                  | 1.4493                      | 1,349.9900            | 1.3500                | (6.850)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 8.01   | Call | Bond Future | 1,466.6000                  | 1.4666                      | 1,366.6100            | 1.3666                | (6.818)           | 0            | 0           | 0             |
| 2015/11/23 | R208             | 04/08/2016 | 7.99   | Put  | Bond Future | 1,916.1500                  | 1.9162                      | 2,014.1200            | 2.0141                | 5.113             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 8.74   | Call | Bond Future | 1,160.3500                  | 1.1603                      | 1,034.5300            | 1.0345                | (10.843)          | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 8.75   | Put  | Bond Future | 3,161.8900                  | 3.1619                      | 3,293.9400            | 3.2939                | 4.176             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 |        |      | Bond Future | 9.0119                      | 76.7860                     | 9.0471                | 76.5264               | 0.391             | 0.0000       | 0.0000      | 41,102        |
| 2015/11/23 | R209             | 04/02/2016 | 8.75   | Call | Bond Future | 1,186.7000                  | 1.1867                      | 1,059.1700            | 1.0592                | (10.747)          | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 8.76   | Call | Bond Future | 1,213.4300                  | 1.2134                      | 1,084.2000            | 1.0842                | (10.650)          | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 9.52   | Put  | Bond Future | 695.1600                    | 0.6952                      | 724.0000              | 0.7240                | 4.149             | 0            | 0           | 2,200         |
| 2015/11/23 | R209             | 04/02/2016 | 8.74   | Put  | Bond Future | 3,212.5200                  | 3.2125                      | 3,346.2800            | 3.3463                | 4.164             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 8.76   | Put  | Bond Future | 3,111.7500                  | 3.1118                      | 3,242.1000            | 3.2421                | 4.189             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/02/2016 | 9.52   | Call | Bond Future | 4,312.5400                  | 4.3125                      | 4,081.8000            | 4.0818                | (5.350)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 |        |      | Bond Future | 9.0598                      | 74.9805                     | 9.0963                | 74.7135               | 0.404             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 9.00   | Call | Bond Future | 2,777.3500                  | 2.7774                      | 2,619.8500            | 2.6199                | (5.671)           | 0            | 0           | 6,700         |
| 2015/11/23 | R209             | 05/05/2016 | 8.25   | Put  | Bond Future | 7,169.5000                  | 7.1695                      | 7,361.2800            | 7.3613                | 2.675             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 8.99   | Put  | Bond Future | 3,256.0800                  | 3.2561                      | 3,366.6800            | 3.3667                | 3.397             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 9.01   | Put  | Bond Future | 3,177.8500                  | 3.1779                      | 3,286.3100            | 3.2863                | 3.413             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 9.00   | Put  | Bond Future | 3,216.7900                  | 3.2168                      | 3,326.3200            | 3.3263                | 3.405             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 9.01   | Call | Bond Future | 2,812.2300                  | 2.8122                      | 2,653.6600            | 2.6537                | (5.639)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 05/05/2016 | 8.25   | Call | Bond Future | 864.8800                    | 0.8649                      | 789.6300              | 0.7896                | (8.701)           | 0            | 0           | 6,700         |
| 2015/11/23 | R209             | 05/05/2016 | 8.99   | Call | Bond Future | 2,742.7100                  | 2.7427                      | 2,586.2800            | 2.5863                | (5.703)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.26   | Call | Bond Future | 4,311.2800                  | 4.3113                      | 4,135.4000            | 4.1354                | (4.080)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 |        |      | Bond Future | 9.0999                      | 76.3772                     | 9.1375                | 76.1051               | 0.413             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.24   | Call | Bond Future | 4,234.4200                  | 4.2344                      | 4,060.1500            | 4.0601                | (4.116)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.25   | Call | Bond Future | 4,272.6400                  | 4.2726                      | 4,097.5700            | 4.0976                | (4.097)           | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.24   | Put  | Bond Future | 3,227.6400                  | 3.2276                      | 3,325.4200            | 3.3254                | 3.029             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.26   | Put  | Bond Future | 3,162.5000                  | 3.1625                      | 3,258.6700            | 3.2587                | 3.041             | 0            | 0           | 0             |
| 2015/11/23 | R209             | 04/08/2016 | 9.25   | Put  | Bond Future | 3,194.8100                  | 3.1948                      | 3,291.7900            | 3.2918                | 3.036             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 | 184.99 | Put  | Bond Future | 599.7100                    | 0.5997                      | 624.8700              | 0.6249                | 4.195             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 |        |      | Bond Future | 184.3903                    | 184.3903                    | 184.3651              | 184.3651              | (0.014)           | 0.0000       | 0.0000      | 3,296         |
| 2015/11/23 | R210             | 04/02/2016 | 185.01 | Put  | Bond Future | 619.7100                    | 0.6197                      | 644.8700              | 0.6449                | 4.060             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 | 185.00 | Put  | Bond Future | 609.7100                    | 0.6097                      | 634.8700              | 0.6349                | 4.127             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 |        |      | Bond Future | 185.4296                    | 185.4296                    | 185.3975              | 185.3975              | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 184.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 185.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 185.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 184.99 | Call | Bond Future | 439.5900                    | 0.4396                      | 407.5300              | 0.4075                | (7.293)           | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 185.00 | Call | Bond Future | 429.5900                    | 0.4296                      | 397.5300              | 0.3975                | (7.463)           | 0            | 0           | 0             |
| 2015/11/23 | R210             | 05/05/2016 | 185.01 | Call | Bond Future | 419.5900                    | 0.4196                      | 387.5300              | 0.3875                | (7.641)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R211             | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 04/02/2016 |        |      | Bond Future | 135.6455                    | 135.6455                    | 135.6268              | 135.6268              | (0.014)           | 0.0000       | 0.0000      | 1,010         |
| 2015/11/23 | R211             | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 04/02/2016 | 138.99 | Put  | Bond Future | 3,344.5400                  | 3.3445                      | 3,363.1600            | 3.3632                | 0.557             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 04/02/2016 | 139.01 | Put  | Bond Future | 3,364.5400                  | 3.3645                      | 3,383.1600            | 3.3832                | 0.553             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 04/02/2016 | 139.00 | Put  | Bond Future | 3,354.5400                  | 3.3545                      | 3,373.1600            | 3.3732                | 0.555             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 139.01 | Put  | Bond Future | 1,006.5600                  | 1.0066                      | 1,030.4100            | 1.0304                | 2.369             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 |        |      | Bond Future | 138.0034                    | 138.0034                    | 137.9796              | 137.9796              | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 139.00 | Put  | Bond Future | 996.5600                    | 0.9966                      | 1,020.4100            | 1.0204                | 2.393             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R211             | 05/05/2016 | 138.99 | Put  | Bond Future | 986.5600                    | 0.9866                      | 1,010.4100            | 1.0104                | 2.417             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 |        |      | Bond Future | 142.0264                    | 142.0264                    | 141.9257              | 141.9257              | (0.071)           | 0.0000       | 0.0000      | 1,569         |
| 2015/11/23 | R212             | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 | 145.99 | Put  | Bond Future | 3,963.6400                  | 3.9636                      | 4,064.2600            | 4.0643                | 2.539             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 | 146.01 | Put  | Bond Future | 3,983.6400                  | 3.9836                      | 4,084.2600            | 4.0843                | 2.526             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 | 146.00 | Put  | Bond Future | 3,973.6400                  | 3.9736                      | 4,074.2600            | 4.0743                | 2.532             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 |        |      | Bond Future | 144.4953                    | 144.4953                    | 144.3878              | 144.3878              | (0.074)           | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 144.99 | Put  | Bond Future | 494.7000                    | 0.4947                      | 602.2200              | 0.6022                | 21.734            | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 145.01 | Put  | Bond Future | 514.7000                    | 0.5147                      | 622.2200              | 0.6222                | 20.890            | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/11/23 | R212             | 05/05/2016 | 145.00 | Put  | Bond Future | 504.7000                    | 0.5047                      | 612.2200              | 0.6122                | 21.304            | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 |        |      | Bond Future | 8.9193                      | 87.3927                     | 8.9545                | 87.1373               | 0.395             | 0.0000       | 0.0000      | 31,687        |
| 2015/11/23 | R213             | 04/02/2016 | 8.75   | Call | Bond Future | 1,400.0700                  | 1.4001                      | 1,260.5300            | 1.2605                | (9.967)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 | 8.74   | Put  | Bond Future | 2,688.2100                  | 2.6882                      | 2,805.7600            | 2.8058                | 4.373             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 | 8.76   | Put  | Bond Future | 2,598.8400                  | 2.5988                      | 2,713.0600            | 2.7131                | 4.395             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 | 8.75   | Put  | Bond Future | 2,643.2800                  | 2.6433                      | 2,759.1600            | 2.7592                | 4.384             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 | 8.76   | Call | Bond Future | 1,429.7800                  | 1.4298                      | 1,288.5800            | 1.2886                | (9.876)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/02/2016 | 8.74   | Call | Bond Future | 1,370.7600                  | 1.3708                      | 1,232.8900            | 1.2329                | (10.058)          | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.74   | Put  | Bond Future | 3,816.3600                  | 3.8164                      | 3,944.2300            | 3.9442                | 3.351             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.76   | Put  | Bond Future | 3,729.4700                  | 3.7295                      | 3,855.1300            | 3.8551                | 3.369             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 |        |      | Bond Future | 8.9698                      | 85.3738                     | 9.0066                | 85.1105               | 0.410             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.75   | Put  | Bond Future | 3,772.6300                  | 3.7726                      | 3,899.4000            | 3.8994                | 3.360             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.74   | Call | Bond Future | 2,143.8100                  | 2.1438                      | 2,008.4000            | 2.0084                | (6.316)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.75   | Call | Bond Future | 2,173.8300                  | 2.1738                      | 2,037.3200            | 2.0373                | (6.280)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 05/05/2016 | 8.76   | Call | Bond Future | 2,204.3300                  | 2.2043                      | 2,066.7100            | 2.0667                | (6.243)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/08/2016 |        |      | Bond Future | 9.0111                      | 86.9635                     | 9.0489                | 86.6955               | 0.420             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R213             | 04/08/2016 | 8.99   | Put  | Bond Future | 3,669.1800                  | 3.6692                      | 3,780.1400            | 3.7801                | 3.024             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/08/2016 | 9.01   | Put  | Bond Future | 3,597.0600                  | 3.5971                      | 3,706.3200            | 3.7063                | 3.037             | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/08/2016 | 9.00   | Put  | Bond Future | 3,632.9900                  | 3.6330                      | 3,743.1000            | 3.7431                | 3.031             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/11/23 | R213             | 04/08/2016 | 9.01   | Call | Bond Future | 3,589.4700                  | 3.5895                      | 3,430.7000            | 3.4307                | (4.423)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/08/2016 | 8.99   | Call | Bond Future | 3,519.5300                  | 3.5195                      | 3,362.4600            | 3.3625                | (4.463)           | 0            | 0           | 0             |
| 2015/11/23 | R213             | 04/08/2016 | 9.00   | Call | Bond Future | 3,554.4100                  | 3.5544                      | 3,396.4900            | 3.3965                | (4.443)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 |        |      | Bond Future | 9.0732                      | 77.6122                     | 9.1084                | 77.3393               | 0.388             | 0.0000       | 0.0000      | 30,365        |
| 2015/11/23 | R214             | 04/02/2016 | 7.99   | Put  | Bond Future | 9,367.4100                  | 9.3674                      | 9,618.0500            | 9.6180                | 2.676             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 9.45   | Call | Bond Future | 3,820.0700                  | 3.8201                      | 3,589.7700            | 3.5898                | (6.029)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 8.00   | Call | Bond Future | 109.6500                    | 0.1096                      | 86.6400               | 0.0866                | (20.985)          | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 8.01   | Call | Bond Future | 113.9100                    | 0.1139                      | 90.1800               | 0.0902                | (20.832)          | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 7.99   | Call | Bond Future | 105.5300                    | 0.1055                      | 83.2200               | 0.0832                | (21.141)          | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 9.35   | Call | Bond Future | 3,322.7500                  | 3.3227                      | 3,103.7300            | 3.1037                | (6.592)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 9.45   | Put  | Bond Future | 981.3100                    | 0.9813                      | 1,023.9600            | 1.0240                | 4.346             | 0            | 0           | 25            |
| 2015/11/23 | R214             | 04/02/2016 | 8.01   | Put  | Bond Future | 9,188.4600                  | 9.1885                      | 9,437.6800            | 9.4377                | 2.712             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/02/2016 | 9.35   | Put  | Bond Future | 1,219.9600                  | 1.2200                      | 1,273.8900            | 1.2739                | 4.421             | 0            | 0           | 25            |
| 2015/11/23 | R214             | 04/02/2016 | 8.00   | Put  | Bond Future | 9,277.7800                  | 9.2778                      | 9,527.7200            | 9.5277                | 2.694             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 9.01   | Call | Bond Future | 2,767.9000                  | 2.7679                      | 2,607.3500            | 2.6074                | (5.800)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 |        |      | Bond Future | 9.1185                      | 75.6756                     | 9.1550                | 75.3950               | 0.400             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 8.99   | Call | Bond Future | 2,697.7200                  | 2.6977                      | 2,539.4500            | 2.5394                | (5.867)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 9.00   | Call | Bond Future | 2,732.6900                  | 2.7327                      | 2,573.2800            | 2.5733                | (5.833)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 8.99   | Put  | Bond Future | 3,699.3500                  | 3.6994                      | 3,821.6800            | 3.8217                | 3.307             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 9.01   | Put  | Bond Future | 3,612.2300                  | 3.6122                      | 3,732.2800            | 3.7323                | 3.323             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 05/05/2016 | 9.00   | Put  | Bond Future | 3,655.6000                  | 3.6556                      | 3,776.7900            | 3.7768                | 3.315             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.25   | Put  | Bond Future | 3,585.6000                  | 3.5856                      | 3,691.7800            | 3.6918                | 2.961             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.24   | Call | Bond Future | 4,260.2700                  | 4.2603                      | 4,081.4900            | 4.0815                | (4.196)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 |        |      | Bond Future | 9.1560                      | 77.0849                     | 9.1934                | 76.7990               | 0.409             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.25   | Call | Bond Future | 4,299.3600                  | 4.2994                      | 4,119.7200            | 4.1197                | (4.178)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.26   | Call | Bond Future | 4,339.1300                  | 4.3391                      | 4,158.6300            | 4.1586                | (4.160)           | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.24   | Put  | Bond Future | 3,621.8800                  | 3.6219                      | 3,728.9200            | 3.7289                | 2.955             | 0            | 0           | 0             |
| 2015/11/23 | R214             | 04/08/2016 | 9.26   | Put  | Bond Future | 3,550.1300                  | 3.5501                      | 3,655.4500            | 3.6555                | 2.967             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 8.99   | Put  | Bond Future | 3,586.9800                  | 3.5870                      | 3,739.4500            | 3.7394                | 4.251             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.55   | Put  | Bond Future | 1,199.7100                  | 1.1997                      | 1,250.6800            | 1.2507                | 4.249             | 0            | 0           | 75            |
| 2015/11/23 | R248             | 04/02/2016 |        |      | Bond Future | 9.1449                      | 99.8337                     | 9.1801                | 99.4849               | 0.385             | 0.0000       | 0.0000      | 56,273        |
| 2015/11/23 | R248             | 04/02/2016 | 9.00   | Put  | Bond Future | 3,526.5000                  | 3.5265                      | 3,676.7300            | 3.6767                | 4.260             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.01   | Put  | Bond Future | 3,466.7200                  | 3.4667                      | 3,614.7300            | 3.6147                | 4.269             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 8.99   | Call | Bond Future | 2,024.3500                  | 2.0244                      | 1,827.9300            | 1.8279                | (9.703)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.00   | Call | Bond Future | 2,066.0800                  | 2.0661                      | 1,867.4200            | 1.8674                | (9.615)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.45   | Put  | Bond Future | 1,489.0100                  | 1.4890                      | 1,553.6700            | 1.5537                | 4.342             | 0            | 0           | 75            |
| 2015/11/23 | R248             | 04/02/2016 | 9.01   | Call | Bond Future | 2,108.3200                  | 2.1083                      | 1,907.4400            | 1.9074                | (9.528)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.45   | Call | Bond Future | 4,439.9500                  | 4.4400                      | 4,155.7200            | 4.1557                | (6.402)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/02/2016 | 9.55   | Call | Bond Future | 5,083.1300                  | 5.0831                      | 4,785.2100            | 4.7852                | (5.861)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 |        |      | Bond Future | 9.1921                      | 97.1456                     | 9.2287                | 96.7868               | 0.398             | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 8.99   | Put  | Bond Future | 5,154.0500                  | 5.1540                      | 5,321.4300            | 5.3214                | 3.248             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 9.01   | Put  | Bond Future | 5,035.2300                  | 5.0352                      | 5,199.6200            | 5.1996                | 3.265             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 9.00   | Put  | Bond Future | 5,094.3900                  | 5.0944                      | 5,260.2700            | 5.2603                | 3.256             | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 8.99   | Call | Bond Future | 3,126.5600                  | 3.1266                      | 2,935.1800            | 2.9352                | (6.121)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 9.00   | Call | Bond Future | 3,168.9900                  | 3.1690                      | 2,976.1100            | 2.9761                | (6.086)           | 0            | 0           | 0             |
| 2015/11/23 | R248             | 05/05/2016 | 9.01   | Call | Bond Future | 3,211.7300                  | 3.2117                      | 3,017.3600            | 3.0174                | (6.052)           | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/11/23 | R248             | 04/08/2016 |        |      | Bond Future | 9.2315                         | 98.9547                        | 9.2691                   | 98.5893                  | 0.407                | 0.0000       | 0.0000      | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.25   | Call | Bond Future | 5,117.5600                     | 5.1176                         | 4,896.3800               | 4.8964                   | (4.322)              | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.24   | Put  | Bond Future | 4,986.5400                     | 4.9865                         | 5,131.9000               | 5.1319                   | 2.915                | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.26   | Put  | Bond Future | 4,888.6800                     | 4.8887                         | 5,031.7900               | 5.0318                   | 2.927                | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.25   | Put  | Bond Future | 4,937.4100                     | 4.9374                         | 5,081.6500               | 5.0817                   | 2.921                | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.26   | Call | Bond Future | 5,166.0600                     | 5.1661                         | 4,943.7500               | 4.9438                   | (4.303)              | 0            | 0           | 0             |
| 2015/11/23 | R248             | 04/08/2016 | 9.24   | Call | Bond Future | 5,069.2800                     | 5.0693                         | 4,849.2200               | 4.8492                   | (4.341)              | 0            | 0           | 0             |

**Total** **599572**