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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2014 TO 17/12/2014

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/12/17 | 0106             | 22/12/2014 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | 0908             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2025             | 05/02/2015 | 119.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 05/02/2015 |        |      | Bond Future        | 118.7006                    | 118.7006                    | 118.6550              | 118.6550              | (0.038)           | 0.0000       | 0.0000      | 16            |
| 2014/12/17 | 2025             | 05/02/2015 | 118.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 05/02/2015 | 119.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 05/02/2015 | 118.99 | Put  | Bond Future        | 289.4000                    | 0.2894                      | 335.0400              | 0.3350                | 15.771            | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 05/02/2015 | 119.01 | Put  | Bond Future        | 309.4000                    | 0.3094                      | 355.0400              | 0.3550                | 14.751            | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 05/02/2015 | 119.00 | Put  | Bond Future        | 299.4000                    | 0.2994                      | 345.0400              | 0.3450                | 15.244            | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 120.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 121.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 |        |      | Bond Future        | 120.6014                    | 120.6014                    | 120.5543              | 120.5543              | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 121.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 120.99 | Put  | Bond Future        | 388.5800                    | 0.3886                      | 435.6800              | 0.4357                | 12.121            | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 121.01 | Put  | Bond Future        | 408.5800                    | 0.4086                      | 455.6800              | 0.4557                | 11.528            | 0            | 0           | 0             |
| 2014/12/17 | 2025             | 07/05/2015 | 121.00 | Put  | Bond Future        | 398.5800                    | 0.3986                      | 445.6800              | 0.4457                | 11.817            | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 |        |      | Bond Future        | 8.4516                      | 96.4204                     | 8.5870                | 95.3217               | 1.602             | 0.0000       | 0.0000      | 4,666         |
| 2014/12/17 | 2030             | 05/02/2015 | 9.25   | Call | Bond Future        | 6,227.8900                  | 6.2279                      | 5,129.1800            | 5.1292                | (17.642)          | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 | 9.24   | Call | Bond Future        | 6,153.4900                  | 6.1535                      | 5,054.7800            | 5.0548                | (17.855)          | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 | 9.26   | Call | Bond Future        | 6,302.2000                  | 6.3022                      | 5,203.4900            | 5.2035                | (17.434)          | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 | 9.25   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 | 9.24   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 05/02/2015 | 9.26   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 |        |      | Bond Future        | 8.5124                      | 97.9568                     | 8.6521                | 96.8400               | 1.642             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.74   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.76   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.74   | Call | Bond Future        | 1,809.3100                  | 1.8093                      | 692.5500              | 0.6925                | (61.723)          | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.75   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.75   | Call | Bond Future        | 1,887.6800                  | 1.8877                      | 770.9200              | 0.7709                | (59.160)          | 0            | 0           | 0             |
| 2014/12/17 | 2030             | 07/05/2015 | 8.76   | Call | Bond Future        | 1,965.9500                  | 1.9659                      | 849.1900              | 0.8492                | (56.805)          | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 |        |      | Bond Future        | 8.6184                      | 99.7300                     | 8.7536                | 98.5694               | 1.569             | 0.0000       | 0.0000      | 15            |
| 2014/12/17 | 2032             | 05/02/2015 | 8.50   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 | 8.51   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 | 8.49   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 | 8.50   | Put  | Bond Future        | 1,032.7200                  | 1.0327                      | 2,193.3000            | 2.1933                | 112.381           | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 | 8.49   | Put  | Bond Future        | 1,120.7200                  | 1.1207                      | 2,281.3000            | 2.2813                | 103.557           | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 05/02/2015 | 8.51   | Put  | Bond Future        | 944.8300                    | 0.9448                      | 2,105.4100            | 2.1054                | 122.835           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | 2032             | 07/05/2015 | 8.51   | Put  | Bond Future | 1,460.6600            | 1.4607              | 2,640.3800      | 2.6404        | 80.766            | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 07/05/2015 |        |      | Bond Future | 8.6792                | 97.1637             | 8.8187          | 95.9840       | 1.607             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2032             | 07/05/2015 | 8.50   | Put  | Bond Future | 1,547.9700            | 1.5480              | 2,727.6900      | 2.7277        | 76.211            | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 07/05/2015 | 8.49   | Put  | Bond Future | 1,635.4000            | 1.6354              | 2,815.1200      | 2.8151        | 72.136            | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 07/05/2015 | 8.50   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 07/05/2015 | 8.51   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 07/05/2015 | 8.49   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.50   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 |        |      | Bond Future | 8.7273                | 98.8552             | 8.8714          | 97.6518       | 1.651             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.51   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.50   | Put  | Bond Future | 1,943.7300            | 1.9437              | 3,147.0800      | 3.1471        | 61.909            | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.49   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.49   | Put  | Bond Future | 2,030.5700            | 2.0306              | 3,233.9200      | 3.2339        | 59.262            | 0            | 0           | 0             |
| 2014/12/17 | 2032             | 06/08/2015 | 8.51   | Put  | Bond Future | 1,857.0000            | 1.8570              | 3,060.3500      | 3.0604        | 64.801            | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 |        |      | Bond Future | 8.7006                | 98.2794             | 8.8308          | 97.0452       | 1.496             | 0.0000       | 0.0000      | 36,001        |
| 2014/12/17 | 2037             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 | 9.50   | Call | Bond Future | 7,206.3700            | 7.2064              | 5,972.1200      | 5.9721        | (17.127)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 | 9.51   | Call | Bond Future | 7,291.1100            | 7.2911              | 6,056.8600      | 6.0569        | (16.928)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 05/02/2015 | 9.49   | Call | Bond Future | 7,121.5000            | 7.1215              | 5,887.2500      | 5.8873        | (17.331)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 |        |      | Bond Future | 8.7596                | 99.8455             | 8.8937          | 98.5910       | 1.530             | 0.0000       | 0.0000      | 500           |
| 2014/12/17 | 2037             | 07/05/2015 | 9.01   | Call | Bond Future | 2,322.8400            | 2.3228              | 1,068.2900      | 1.0683        | (54.009)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 | 8.99   | Call | Bond Future | 2,140.5100            | 2.1405              | 885.9600        | 0.8860        | (58.610)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 | 9.00   | Call | Bond Future | 2,231.7400            | 2.2317              | 977.1900        | 0.9772        | (56.214)          | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 07/05/2015 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 |        |      | Bond Future | 8.8081                | 97.3233             | 8.9464          | 96.0437       | 1.570             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.74   | Put  | Bond Future | 640.0600              | 0.6401              | 1,919.6300      | 1.9196        | 199.914           | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.76   | Put  | Bond Future | 451.4600              | 0.4515              | 1,731.0300      | 1.7310        | 283.429           | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.75   | Put  | Bond Future | 545.6900              | 0.5457              | 1,825.2600      | 1.8253        | 234.487           | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2037             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 | 123.00 | Call | Bond Future | 3,590.5900            | 3.5906              | 3,542.2900      | 3.5423        | (1.345)           | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 |        |      | Bond Future | 126.5906              | 126.5906            | 126.5423        | 126.5423      | (0.038)           | 0.0000       | 0.0000      | 3,701         |
| 2014/12/17 | 2038             | 05/02/2015 | 123.01 | Call | Bond Future | 3,580.5900            | 3.5806              | 3,532.2900      | 3.5323        | (1.349)           | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 | 122.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 | 123.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 | 122.99 | Call | Bond Future | 3,600.5900            | 3.6006              | 3,552.2900      | 3.5523        | (1.341)           | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 05/02/2015 | 123.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 07/05/2015 | 126.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 07/05/2015 |        |      | Bond Future | 128.6176              | 128.6176            | 128.5679        | 128.5679      | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2038             | 07/05/2015 | 127.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 07/05/2015 | 127.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | 2038             | 07/05/2015 | 126.99 | Call | Bond Future | 1,627.6300                  | 1.6276                      | 1,577.8600            | 1.5779                | (3.058)           | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 07/05/2015 | 127.00 | Call | Bond Future | 1,617.6300                  | 1.6176                      | 1,567.8600            | 1.5679                | (3.077)           | 0            | 0           | 0             |
| 2014/12/17 | 2038             | 07/05/2015 | 127.01 | Call | Bond Future | 1,607.6300                  | 1.6076                      | 1,557.8600            | 1.5579                | (3.096)           | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 | 9.00   | Call | Bond Future | 1,727.2500                  | 1.7272                      | 449.8700              | 0.4499                | (73.955)          | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 |        |      | Bond Future | 8.8302                      | 99.4030                     | 8.9553                | 98.1256               | 1.417             | 0.0000       | 0.0000      | 6,042         |
| 2014/12/17 | 2044             | 05/02/2015 | 9.01   | Call | Bond Future | 1,827.3600                  | 1.8274                      | 549.9800              | 0.5500                | (69.903)          | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 | 8.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 | 9.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 | 8.99   | Call | Bond Future | 1,626.9600                  | 1.6270                      | 349.5800              | 0.3496                | (78.513)          | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 05/02/2015 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 |        |      | Bond Future | 8.8886                      | 100.9869                    | 9.0173                | 99.6886               | 1.448             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 8.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 272.9300              | 0.2729                | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 9.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 72.8500               | 0.0729                | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 172.8100              | 0.1728                | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 9.01   | Call | Bond Future | 1,225.4800                  | 1.2255                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 8.99   | Call | Bond Future | 1,025.4000                  | 1.0254                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 07/05/2015 | 9.00   | Call | Bond Future | 1,125.5200                  | 1.1255                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 |        |      | Bond Future | 8.9372                      | 98.3593                     | 9.0699                | 97.0351               | 1.485             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.74   | Put  | Bond Future | 2,024.7900                  | 2.0248                      | 3,348.9300            | 3.3489                | 65.396            | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.76   | Put  | Bond Future | 1,816.1700                  | 1.8162                      | 3,140.3100            | 3.1403                | 72.908            | 0            | 0           | 0             |
| 2014/12/17 | 2044             | 06/08/2015 | 8.75   | Put  | Bond Future | 1,920.3900                  | 1.9204                      | 3,244.5300            | 3.2445                | 68.952            | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 |        |      | Bond Future | 129.8622                    | 129.8622                    | 128.9427              | 128.9427              | (0.708)           | 0.0000       | 0.0000      | 5,889         |
| 2014/12/17 | 2046             | 05/02/2015 | 123.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 | 124.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 | 124.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 | 123.99 | Call | Bond Future | 5,872.1900                  | 5.8722                      | 4,952.7200            | 4.9527                | (15.658)          | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 | 124.01 | Call | Bond Future | 5,852.1900                  | 5.8522                      | 4,932.7200            | 4.9327                | (15.712)          | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 05/02/2015 | 124.00 | Call | Bond Future | 5,862.1900                  | 5.8622                      | 4,942.7200            | 4.9427                | (15.685)          | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 |        |      | Bond Future | 130.5727                    | 130.5727                    | 129.6376              | 129.6376              | (0.716)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 126.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 127.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 126.99 | Call | Bond Future | 3,582.6900                  | 3.5827                      | 2,647.6400            | 2.6476                | (26.099)          | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 127.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 127.00 | Call | Bond Future | 3,572.6900                  | 3.5727                      | 2,637.6400            | 2.6376                | (26.172)          | 0            | 0           | 0             |
| 2014/12/17 | 2046             | 07/05/2015 | 127.01 | Call | Bond Future | 3,562.6900                  | 3.5627                      | 2,627.6400            | 2.6276                | (26.246)          | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 | 130.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 |        |      | Bond Future | 137.3943                    | 137.3943                    | 137.3410              | 137.3410              | (0.039)           | 0.0000       | 0.0000      | 2,640         |
| 2014/12/17 | 2050             | 05/02/2015 | 130.01 | Call | Bond Future | 7,384.3500                  | 7.3843                      | 7,330.9700            | 7.3310                | (0.723)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 | 129.99 | Call | Bond Future | 7,404.3500                  | 7.4043                      | 7,350.9700            | 7.3510                | (0.721)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 | 130.00 | Call | Bond Future | 7,394.3500                  | 7.3943                      | 7,340.9700            | 7.3410                | (0.722)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 | 129.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 05/02/2015 | 130.01 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | 2050             | 07/05/2015 | 135.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 07/05/2015 |        |      | Bond Future        | 139.5943                    | 139.5943                    | 139.5393              | 139.5393              | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 2050             | 07/05/2015 | 135.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 07/05/2015 | 135.01 | Call | Bond Future        | 4,584.2800                  | 4.5843                      | 4,529.2600            | 4.5293                | (1.200)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 07/05/2015 | 134.99 | Call | Bond Future        | 4,604.2800                  | 4.6043                      | 4,549.2600            | 4.5493                | (1.195)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 07/05/2015 | 135.00 | Call | Bond Future        | 4,594.2800                  | 4.5943                      | 4,539.2600            | 4.5393                | (1.198)           | 0            | 0           | 0             |
| 2014/12/17 | 2050             | 07/05/2015 | 134.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | AL12             | 05/02/2015 |        |      | Index Future       | 533.0420                    | 533.0420                    | 526.8470              | 526.8470              | (1.162)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | AL12             | 07/05/2015 |        |      | Index Future       | 541.5320                    | 541.5320                    | 535.2360              | 535.2360              | (1.163)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | AL37             | 05/02/2015 |        |      | Index Future       | 446.9890                    | 446.9890                    | 444.3410              | 444.3410              | (0.592)           | 0.0000       | 0.0000      | 116           |
| 2014/12/17 | AL37             | 07/05/2015 |        |      | Index Future       | 454.1090                    | 454.1090                    | 451.4170              | 451.4170              | (0.593)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | AL7T             | 05/02/2015 |        |      | Index Future       | 528.9300                    | 528.9300                    | 524.1720              | 524.1720              | (0.900)           | 0.0000       | 0.0000      | 3             |
| 2014/12/17 | AL7T             | 07/05/2015 |        |      | Index Future       | 537.3550                    | 537.3550                    | 532.5190              | 532.5190              | (0.900)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | ALBI             | 05/02/2015 |        |      | Index Future       | 482.2810                    | 482.2810                    | 478.0040              | 478.0040              | (0.887)           | 0.0000       | 0.0000      | 654           |
| 2014/12/17 | ALBI             | 07/05/2015 |        |      | Index Future       | 489.9630                    | 489.9630                    | 485.6160              | 485.6160              | (0.887)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | ALBI             | 06/08/2015 |        |      | Index Future       | 498.3940                    | 498.3940                    | 493.9580              | 493.9580              | (0.890)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C048             | 28/02/2048 |        |      | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C201             | 22/12/2014 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | C446             | 31/03/2046 |        |     | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 126.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 05/02/2015 |        |      | Bond Future        | 125.1602                    | 125.1602                    | 125.1162              | 125.1162              | (0.035)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 126.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 125.99 | Put  | Bond Future        | 829.8300                    | 0.8298                      | 873.8100              | 0.8738                | 5.300             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 126.01 | Put  | Bond Future        | 849.8300                    | 0.8498                      | 893.8100              | 0.8938                | 5.175             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 126.00 | Put  | Bond Future        | 839.8300                    | 0.8398                      | 883.8100              | 0.8838                | 5.237             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 05/02/2015 | 125.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 125.00 | Call | Bond Future        | 654.7400                    | 0.6547                      | 609.4000              | 0.6094                | (6.925)           | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 |        |      | Bond Future        | 125.6547                    | 125.6547                    | 125.6094              | 125.6094              | (0.036)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 125.01 | Call | Bond Future        | 644.7400                    | 0.6447                      | 599.4000              | 0.5994                | (7.032)           | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 124.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 125.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 124.99 | Call | Bond Future        | 664.7400                    | 0.6647                      | 619.4000              | 0.6194                | (6.821)           | 0            | 0           | 0             |
| 2014/12/17 | EL28             | 07/05/2015 | 125.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 | 10.00  | Call | Bond Future        | 3,335.4300                  | 3.3354                      | 2,378.8300            | 2.3788                | (28.680)          | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 |        |      | Bond Future        | 9.5384                      | 85.4625                     | 9.6678                | 84.5059               | 1.357             | 0.0000       | 0.0000      | 6,220         |
| 2014/12/17 | ES33             | 05/02/2015 | 10.01  | Call | Bond Future        | 3,405.3900                  | 3.4054                      | 2,448.7900            | 2.4488                | (28.091)          | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 | 9.99   | Call | Bond Future        | 3,265.3800                  | 3.2654                      | 2,308.7800            | 2.3088                | (29.295)          | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 | 10.00  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 | 9.99   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 05/02/2015 | 10.01  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 |        |      | Bond Future        | 9.6230                      | 83.0362                     | 9.7566                | 82.0638               | 1.388             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.74   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 119.9400              | 0.1199                | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.76   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.75   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 47.7000               | 0.0477                | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.76   | Call | Bond Future        | 996.8100                    | 0.9968                      | 24.4500               | 0.0244                | (97.547)          | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.74   | Call | Bond Future        | 852.4200                    | 0.8524                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 07/05/2015 | 9.75   | Call | Bond Future        | 924.6600                    | 0.9247                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 |        |      | Bond Future        | 9.6957                      | 84.4816                     | 9.8338                | 83.4897               | 1.425             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.59   | Put  | Bond Future        | 770.9800                    | 0.7710                      | 1,762.8400            | 1.7628                | 128.649           | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.61   | Put  | Bond Future        | 624.1800                    | 0.6242                      | 1,616.0400            | 1.6160                | 158.906           | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.60   | Put  | Bond Future        | 697.5300                    | 0.6975                      | 1,689.3900            | 1.6894                | 142.196           | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.61   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.59   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | ES33             | 06/08/2015 | 9.60   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 | 459.99 | Call | GOVI               | 206,010.0000                | 20.6010                     | 166,320.0000          | 16.6320               | (19.266)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 | 460.00 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 |        |      | GOVI               | 480.5910                    | 480.5910                    | 476.6220              | 476.6220              | (0.826)           | 0.0000       | 0.0000      | 431           |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | GOVI             | 05/02/2015 | 459.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 | 460.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 | 460.00 | Call | GOVI                   | 205,910.0000                | 20.5910                     | 166,220.0000          | 16.6220               | (19.275)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 05/02/2015 | 460.01 | Call | GOVI                   | 205,810.0000                | 20.5810                     | 166,120.0000          | 16.6120               | (19.285)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 | 449.99 | Call | GOVI                   | 382,560.0000                | 38.2560                     | 342,210.0000          | 34.2210               | (10.547)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 |        |      | GOVI                   | 488.2460                    | 488.2460                    | 484.2110              | 484.2110              | (0.826)           | 0.0000       | 0.0000      | 130           |
| 2014/12/17 | GOVI             | 07/05/2015 | 450.00 | Call | GOVI                   | 382,460.0000                | 38.2460                     | 342,110.0000          | 34.2110               | (10.550)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 | 450.01 | Call | GOVI                   | 382,360.0000                | 38.2360                     | 342,010.0000          | 34.2010               | (10.553)          | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 | 449.99 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 | 450.00 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 07/05/2015 | 450.01 | Put  | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 |        |      | GOVI                   | 496.6460                    | 496.6460                    | 492.5300              | 492.5300              | (0.829)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 499.99 | Put  | GOVI                   | 33,440.0000                 | 3.3440                      | 74,600.0000           | 7.4600                | 123.086           | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 500.01 | Put  | GOVI                   | 33,640.0000                 | 3.3640                      | 74,800.0000           | 7.4800                | 122.354           | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 499.99 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 500.00 | Put  | GOVI                   | 33,540.0000                 | 3.3540                      | 74,700.0000           | 7.4700                | 122.719           | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 500.00 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GOVI             | 06/08/2015 | 500.01 | Call | GOVI                   | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | IGOV             | 05/02/2015 |        |      | Index Future           | 225.6340                    | 225.6340                    | 225.4650              | 225.4650              | (0.075)           | 0.0000       | 0.0000      | 1,093         |
| 2014/12/17 | IGOV             | 07/05/2015 |        |      | Index Future           | 229.2460                    | 229.2460                    | 229.0740              | 229.0740              | (0.075)           | 0.0000       | 0.0000      | 81            |
| 2014/12/17 | IGOV             | 06/08/2015 |        |      | Index Future           | 233.2090                    | 233.2090                    | 233.0280              | 233.0280              | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | ILBI             | 05/02/2015 |        |      | Index Future           | 611.1670                    | 611.1670                    | 610.7580              | 610.7580              | (0.067)           | 0.0000       | 0.0000      | 157           |
| 2014/12/17 | ILBI             | 07/05/2015 |        |      | Index Future           | 621.1370                    | 621.1370                    | 620.7160              | 620.7160              | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J201             | 22/12/2014 |        |      | Interest Rate Swap     | 8.6550                      | 0.0514                      | 8.6550                | 0.0514                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 17/12/2014 |        |      | Jibar Tradeable Future | 6.0900                      | 93.9100                     | 6.0900                | 93.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 21/01/2015 |        |      | Jibar Tradeable Future | 6.1100                      | 93.8900                     | 6.1100                | 93.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 18/02/2015 |        |      | Jibar Tradeable Future | 6.2200                      | 93.7800                     | 6.2200                | 93.7800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 6.2800                      | 93.7200                     | 6.2800                | 93.7200               | 0.000             | 0.0000       | 0.0000      | 2,850         |
| 2014/12/17 | JBAF             | 15/04/2015 |        |      | Jibar Tradeable Future | 6.3400                      | 93.6600                     | 6.3400                | 93.6600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 20/05/2015 |        |      | Jibar Tradeable Future | 6.4300                      | 93.5700                     | 6.4300                | 93.5700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 17/06/2015 |        |      | Jibar Tradeable Future | 6.5300                      | 93.4700                     | 6.5300                | 93.4700               | 0.000             | 0.0000       | 0.0000      | 5,000         |



| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | JBAF             | 16/09/2015 |        |      | Jibar Tradeable Future | 6.6700                | 93.3300             | 6.6700          | 93.3300       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 6.9000                | 93.1000             | 6.9000          | 93.1000       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 7.0400                | 92.9600             | 7.0400          | 92.9600       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.1800                | 92.8200             | 7.1800          | 92.8200       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.3100                | 92.6900             | 7.3100          | 92.6900       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R023             | 05/02/2015 |        |      | Bond Future            | 7.8148                | 103.1014            | 7.9714          | 102.1856      | 2.005             | 0.0000       | 0.0000      | 11,167        |
| 2014/12/17 | R023             | 05/02/2015 | 8.74   | Put  | Bond Future            | 8.7700                | 0.0088              | 25.5400         | 0.0255        | 191.220           | 0            | 0           | 0             |
| 2014/12/17 | R023             | 05/02/2015 | 8.75   | Call | Bond Future            | 5,320.1100            | 5.3201              | 4,420.2200      | 4.4202        | (16.915)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 05/02/2015 | 8.76   | Call | Bond Future            | 5,374.3700            | 5.3744              | 4,473.5400      | 4.4735        | (16.762)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 05/02/2015 | 8.74   | Call | Bond Future            | 5,265.8000            | 5.2658              | 4,366.8200      | 4.3668        | (17.072)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 05/02/2015 | 8.76   | Put  | Bond Future            | 7.6400                | 0.0076              | 22.5600         | 0.0226        | 195.288           | 0            | 0           | 0             |
| 2014/12/17 | R023             | 05/02/2015 | 8.75   | Put  | Bond Future            | 8.2100                | 0.0082              | 24.0700         | 0.0241        | 193.179           | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.15   | Put  | Bond Future            | 860.8300              | 0.8608              | 1,207.2400      | 1.2072        | 40.241            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.14   | Call | Bond Future            | 2,400.4700            | 2.4005              | 1,821.1000      | 1.8211        | (24.136)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 |        |      | Bond Future            | 7.8717                | 100.8197            | 8.0353          | 99.8888       | 2.078             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.15   | Call | Bond Future            | 2,437.9100            | 2.4379              | 1,853.3600      | 1.8534        | (23.978)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.16   | Call | Bond Future            | 2,475.6200            | 2.4756              | 1,885.9200      | 1.8859        | (23.820)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.14   | Put  | Bond Future            | 879.5100              | 0.8795              | 1,231.1000      | 1.2311        | 39.976            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 07/05/2015 | 8.16   | Put  | Bond Future            | 842.4500              | 0.8425              | 1,183.7100      | 1.1837        | 40.508            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 9.07   | Put  | Bond Future            | 268.6600              | 0.2687              | 402.7100        | 0.4027        | 49.896            | 0            | 0           | 911           |
| 2014/12/17 | R023             | 06/08/2015 | 8.24   | Call | Bond Future            | 3,043.1600            | 3.0432              | 2,459.5400      | 2.4595        | (19.178)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 |        |      | Bond Future            | 7.9095                | 102.5741            | 8.0810          | 101.6237      | 2.169             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 9.07   | Call | Bond Future            | 6,481.1500            | 6.4812              | 5,664.8200      | 5.6648        | (12.595)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 8.26   | Put  | Bond Future            | 1,184.7100            | 1.1847              | 1,543.3500      | 1.5434        | 30.272            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 8.25   | Put  | Bond Future            | 1,203.1700            | 1.2032              | 1,566.0200      | 1.5660        | 30.158            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 8.24   | Put  | Bond Future            | 1,221.8700            | 1.2219              | 1,588.6300      | 1.5886        | 30.016            | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 8.25   | Call | Bond Future            | 3,078.9100            | 3.0789              | 2,491.3800      | 2.4914        | (19.082)          | 0            | 0           | 0             |
| 2014/12/17 | R023             | 06/08/2015 | 8.26   | Call | Bond Future            | 3,114.8500            | 3.1149              | 2,523.1100      | 2.5231        | (18.997)          | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.74   | Call | Bond Future            | 1,074.0500            | 1.0741              | 1,073.9100      | 1.0739        | (0.013)           | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.75   | Put  | Bond Future            | 0.8500                | 0.0009              | 0.7200          | 0.0007        | (15.294)          | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 |        |      | Bond Future            | 6.9095                | 109.2566            | 6.9095          | 109.2566      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.74   | Put  | Bond Future            | 0.8900                | 0.0009              | 0.7500          | 0.0008        | (15.730)          | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.76   | Put  | Bond Future            | 0.8200                | 0.0008              | 0.6900          | 0.0007        | (15.854)          | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.75   | Call | Bond Future            | 1,079.8200            | 1.0798              | 1,079.6900      | 1.0797        | (0.012)           | 0            | 0           | 0             |
| 2014/12/17 | R157             | 05/02/2015 | 8.76   | Call | Bond Future            | 1,085.5900            | 1.0856              | 1,085.4600      | 1.0855        | (0.012)           | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 9.00   | Call | Bond Future            | 8,141.4100            | 8.1414              | 6,920.6400      | 6.9206        | (14.995)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.75   | Call | Bond Future            | 6,226.4500            | 6.2264              | 5,048.3500      | 5.0483        | (18.921)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.76   | Call | Bond Future            | 6,302.7100            | 6.3027              | 5,121.9000      | 5.1219        | (18.735)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 |        |      | Bond Future            | 7.9998                | 120.3759            | 8.1459          | 119.1385      | 1.826             | 0.0000       | 0.0000      | 45,267        |
| 2014/12/17 | R186             | 05/02/2015 | 8.74   | Call | Bond Future            | 6,150.2600            | 6.1503              | 4,974.9800      | 4.9750        | (19.109)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.00   | Put  | Bond Future            | 1,373.1900            | 1.3732              | 2,047.9300      | 2.0479        | 49.137            | 0            | 0           | 6,500         |
| 2014/12/17 | R186             | 05/02/2015 | 8.05   | Put  | Bond Future            | 1,172.8500            | 1.1728              | 1,786.0800      | 1.7861        | 52.285            | 0            | 0           | 6,500         |
| 2014/12/17 | R186             | 05/02/2015 | 8.45   | Put  | Bond Future            | 250.0100              | 0.2500              | 453.1800        | 0.4532        | 81.265            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.76   | Put  | Bond Future            | 53.0400               | 0.0530              | 109.5900        | 0.1096        | 106.618           | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.50   | Put  | Bond Future            | 198.7600              | 0.1988              | 368.2000        | 0.3682        | 85.249            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R186             | 05/02/2015 | 8.75   | Put  | Bond Future | 56.0200               |                     | 0.0560                      | 115.2800              | 0.1153                | 105.784           | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 9.00   | Put  | Bond Future | 13.1500               |                     | 0.0131                      | 29.7400               | 0.0297                | 126.160           | 0            | 0           | 9,600         |
| 2014/12/17 | R186             | 05/02/2015 | 8.50   | Call | Bond Future | 4,363.0300            |                     | 4.3630                      | 3,295.1100            | 3.2951                | (24.477)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.45   | Call | Bond Future | 4,007.1300            |                     | 4.0071                      | 2,972.9400            | 2.9729                | (25.809)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.74   | Put  | Bond Future | 59.1400               |                     | 0.0591                      | 121.2200              | 0.1212                | 104.971           | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.00   | Call | Bond Future | 1,374.6400            |                     | 1.3746                      | 812.0200              | 0.8120                | (40.929)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/02/2015 | 8.05   | Call | Bond Future | 1,599.8500            |                     | 1.5999                      | 975.7200              | 0.9757                | (39.012)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 |        |      | Bond Future | 8.0554                |                     | 122.2934                    | 8.2070                | 121.0357              | 1.881             | 0.0000       | 0.0000      | 151           |
| 2014/12/17 | R186             | 07/05/2015 | 8.25   | Call | Bond Future | 3,211.7200            |                     | 3.2117                      | 2,503.3600            | 2.5034                | (22.055)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 | 8.24   | Put  | Bond Future | 1,631.9500            |                     | 1.6319                      | 2,188.3200            | 2.1883                | 34.092            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 | 8.26   | Put  | Bond Future | 1,569.2300            |                     | 1.5692                      | 2,111.6500            | 2.1116                | 34.566            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 | 8.25   | Put  | Bond Future | 1,600.3500            |                     | 1.6003                      | 2,149.7400            | 2.1497                | 34.329            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 | 8.26   | Call | Bond Future | 3,262.6100            |                     | 3.2626                      | 2,547.2800            | 2.5473                | (21.925)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 07/05/2015 | 8.24   | Call | Bond Future | 3,161.2300            |                     | 3.1612                      | 2,459.8500            | 2.4599                | (22.187)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.00   | Put  | Bond Future | 3,421.0400            |                     | 3.4210                      | 4,174.0600            | 4.1741                | 22.011            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.90   | Put  | Bond Future | 891.1000              |                     | 0.8911                      | 1,196.2500            | 1.1963                | 34.244            | 0            | 0           | 2,500         |
| 2014/12/17 | R186             | 06/08/2015 |        |      | Bond Future | 8.0946                |                     | 119.1204                    | 8.2522                | 117.8369              | 1.947             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.00   | Call | Bond Future | 2,641.5800            |                     | 2.6416                      | 2,111.0800            | 2.1111                | (20.083)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.01   | Call | Bond Future | 2,680.5900            |                     | 2.6806                      | 2,144.5900            | 2.1446                | (19.996)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 7.99   | Call | Bond Future | 2,603.2700            |                     | 2.6033                      | 2,078.2700            | 2.0783                | (20.167)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.90   | Call | Bond Future | 7,252.0100            |                     | 7.2520                      | 6,273.6400            | 6.2736                | (13.491)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 7.99   | Put  | Bond Future | 3,465.5400            |                     | 3.4655                      | 4,224.0600            | 4.2241                | 21.887            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 06/08/2015 | 8.01   | Put  | Bond Future | 3,377.3100            |                     | 3.3773                      | 4,124.8300            | 4.1248                | 22.134            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 8.24   | Call | Bond Future | 4,056.6100            |                     | 4.0566                      | 3,404.1500            | 3.4042                | (16.084)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 8.25   | Put  | Bond Future | 3,014.9300            |                     | 3.0149                      | 3,669.4400            | 3.6694                | 21.709            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 |        |      | Bond Future | 8.1144                |                     | 121.3076                    | 8.2783                | 119.9959              | 2.020             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 9.00   | Put  | Bond Future | 1,162.0800            |                     | 1.1621                      | 1,503.1800            | 1.5032                | 29.353            | 0            | 0           | 2,600         |
| 2014/12/17 | R186             | 05/11/2015 | 8.24   | Put  | Bond Future | 3,049.9100            |                     | 3.0499                      | 3,709.1300            | 3.7091                | 21.614            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 8.26   | Put  | Bond Future | 2,980.2600            |                     | 2.9803                      | 3,629.6200            | 3.6296                | 21.789            | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 9.00   | Call | Bond Future | 8,015.6900            |                     | 8.0157                      | 7,045.1100            | 7.0451                | (12.109)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 8.25   | Call | Bond Future | 4,101.2800            |                     | 4.1013                      | 3,444.1100            | 3.4441                | (16.024)          | 0            | 0           | 0             |
| 2014/12/17 | R186             | 05/11/2015 | 8.26   | Call | Bond Future | 4,146.1900            |                     | 4.1462                      | 3,483.8700            | 3.4839                | (15.974)          | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 | 288.99 | Put  | Bond Future | 1,570.8300            |                     | 1.5708                      | 1,680.0000            | 1.6800                | 6.950             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 |        |      | Bond Future | 287.4192              |                     | 287.4192                    | 287.3100              | 287.3100              | (0.038)           | 0.0000       | 0.0000      | 898           |
| 2014/12/17 | R197             | 05/02/2015 | 289.01 | Put  | Bond Future | 1,590.8300            |                     | 1.5908                      | 1,700.0000            | 1.7000                | 6.862             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 | 288.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 | 289.00 | Put  | Bond Future | 1,580.8300            |                     | 1.5808                      | 1,690.0000            | 1.6900                | 6.906             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 | 289.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 05/02/2015 | 289.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 294.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 |        |      | Bond Future | 292.0214              |                     | 292.0214                    | 291.9088              | 291.9088              | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 294.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 293.99 | Put  | Bond Future | 1,968.6000            |                     | 1.9686                      | 2,081.2100            | 2.0812                | 5.720             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 294.01 | Put  | Bond Future | 1,988.6000            |                     | 1.9886                      | 2,101.2100            | 2.1012                | 5.663             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 294.00 | Put  | Bond Future | 1,978.6000            |                     | 1.9786                      | 2,091.2100            | 2.0912                | 5.691             | 0            | 0           | 0             |
| 2014/12/17 | R197             | 07/05/2015 | 293.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R202             | 05/02/2015 | 233.01 | Call | Bond Future | 4,478.7300            | 4.4787              | 4,388.3600      | 4.3884        | (2.018)           | 0            | 0           | 0             |
| 2014/12/17 | R202             | 05/02/2015 |        |      | Bond Future | 237.4887              | 237.4887            | 237.3984        | 237.3984      | (0.038)           | 0.0000       | 0.0000      | 50,884        |
| 2014/12/17 | R202             | 05/02/2015 | 232.99 | Call | Bond Future | 4,498.7300            | 4.4987              | 4,408.3600      | 4.4084        | (2.009)           | 0            | 0           | 0             |
| 2014/12/17 | R202             | 05/02/2015 | 233.00 | Call | Bond Future | 4,488.7300            | 4.4887              | 4,398.3600      | 4.3984        | (2.013)           | 0            | 0           | 0             |
| 2014/12/17 | R202             | 05/02/2015 | 232.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 05/02/2015 | 233.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 05/02/2015 | 233.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 |        |      | Bond Future | 241.2913              | 241.2913            | 241.1984        | 241.1984      | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.49 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.51 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.50 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.51 | Call | Bond Future | 2,781.3400            | 2.7813              | 2,688.4000      | 2.6884        | (3.342)           | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.49 | Call | Bond Future | 2,801.3400            | 2.8013              | 2,708.4000      | 2.7084        | (3.318)           | 0            | 0           | 0             |
| 2014/12/17 | R202             | 07/05/2015 | 238.50 | Call | Bond Future | 2,791.3400            | 2.7913              | 2,698.4000      | 2.6984        | (3.330)           | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 7.69   | Call | Bond Future | 1,817.9900            | 1.8180              | 1,462.8700      | 1.4629        | (19.534)          | 0            | 0           | 55            |
| 2014/12/17 | R203             | 05/02/2015 |        |      | Bond Future | 6.9195                | 106.4697            | 7.0712          | 106.1091      | 2.192             | 0.0000       | 0.0000      | 14,661        |
| 2014/12/17 | R203             | 05/02/2015 | 8.34   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0100          | 0.0000        | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 8.35   | Call | Bond Future | 3,338.1600            | 3.3382              | 2,977.5700      | 2.9776        | (10.802)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 8.36   | Call | Bond Future | 3,361.0100            | 3.3610              | 3,000.4200      | 3.0004        | (10.729)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 8.34   | Call | Bond Future | 3,315.3000            | 3.3153              | 2,954.7100      | 2.9547        | (10.877)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 7.69   | Put  | Bond Future | 2.8600                | 0.0029              | 8.3400          | 0.0083        | 191.608           | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 8.36   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0100          | 0.0000        | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | R203             | 05/02/2015 | 8.35   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0100          | 0.0000        | 100.000           | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 |        |      | Bond Future | 6.9740                | 103.9993            | 7.1438          | 103.6323      | 2.435             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.24   | Put  | Bond Future | 256.9200              | 0.2569              | 388.1500        | 0.3881        | 51.078            | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.26   | Put  | Bond Future | 244.2200              | 0.2442              | 370.7700        | 0.3708        | 51.818            | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.25   | Put  | Bond Future | 250.5000              | 0.2505              | 379.3900        | 0.3794        | 51.453            | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.25   | Call | Bond Future | 846.0500              | 0.8461              | 607.9400        | 0.6079        | (28.144)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.26   | Call | Bond Future | 861.2600              | 0.8613              | 620.8100        | 0.6208        | (27.918)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 07/05/2015 | 7.24   | Call | Bond Future | 830.9700              | 0.8310              | 595.2000        | 0.5952        | (28.373)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.74   | Call | Bond Future | 389.9200              | 0.3899              | 264.1000        | 0.2641        | (32.268)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.75   | Put  | Bond Future | 822.8100              | 0.8228              | 1,071.8700      | 1.0719        | 30.269            | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 |        |      | Bond Future | 6.9677                | 105.8093            | 7.1615          | 105.4326      | 2.782             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.75   | Call | Bond Future | 397.7000              | 0.3977              | 270.0300        | 0.2700        | (32.102)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.76   | Call | Bond Future | 405.9100              | 0.4059              | 276.0400        | 0.2760        | (31.995)          | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.74   | Put  | Bond Future | 834.6200              | 0.8346              | 1,085.5300      | 1.0855        | 30.063            | 0            | 0           | 0             |
| 2014/12/17 | R203             | 06/08/2015 | 6.76   | Put  | Bond Future | 811.4400              | 0.8114              | 1,058.3000      | 1.0583        | 30.422            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 |        |      | Bond Future | 7.1908                | 103.7925            | 7.3451          | 103.2734      | 2.145             | 0.0000       | 0.0000      | 10,782        |
| 2014/12/17 | R204             | 05/02/2015 | 8.25   | Call | Bond Future | 3,500.6900            | 3.5007              | 2,983.3100      | 2.9833        | (14.779)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 | 8.26   | Call | Bond Future | 3,532.9800            | 3.5330              | 3,015.4600      | 3.0155        | (14.648)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 | 8.24   | Call | Bond Future | 3,468.4000            | 3.4684              | 2,951.1400      | 2.9511        | (14.914)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 | 8.26   | Put  | Bond Future | 0.5300                | 0.0005              | 2.1000          | 0.0021        | 296.226           | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 | 8.25   | Put  | Bond Future | 0.5800                | 0.0006              | 2.2900          | 0.0023        | 294.828           | 0            | 0           | 0             |
| 2014/12/17 | R204             | 05/02/2015 | 8.24   | Put  | Bond Future | 0.6400                | 0.0006              | 2.4700          | 0.0025        | 285.938           | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 | 7.51   | Put  | Bond Future | 425.0800              | 0.4251              | 622.5000        | 0.6225        | 46.443            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 |        |      | Bond Future | 7.2525                | 105.4459            | 7.4194          | 104.9179      | 2.302             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R204             | 07/05/2015 | 7.50   | Put  | Bond Future | 435.3400              | 0.4353              | 636.0300        | 0.6360        | 46.100            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 | 7.49   | Call | Bond Future | 1,196.0600            | 1.1961              | 872.0200        | 0.8720        | (27.092)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 | 7.50   | Call | Bond Future | 1,217.0500            | 1.2170              | 889.7100        | 0.8897        | (26.896)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 | 7.51   | Call | Bond Future | 1,238.2100            | 1.2382              | 907.6000        | 0.9076        | (26.701)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 07/05/2015 | 7.49   | Put  | Bond Future | 445.7900              | 0.4458              | 649.7800        | 0.6498        | 45.759            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 7.74   | Call | Bond Future | 1,814.1900            | 1.8142              | 1,463.6700      | 1.4637        | (19.321)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 7.75   | Put  | Bond Future | 441.8400              | 0.4418              | 629.5200        | 0.6295        | 42.477            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 |        |      | Bond Future | 7.2772                | 103.2417            | 7.4596          | 102.7012      | 2.507             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 8.41   | Call | Bond Future | 3,413.9500            | 3.4139              | 2,944.7800      | 2.9448        | (13.743)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 7.74   | Put  | Bond Future | 449.8300              | 0.4498              | 639.8200        | 0.6398        | 42.236            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 7.76   | Put  | Bond Future | 433.9700              | 0.4340              | 619.3500        | 0.6194        | 42.717            | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 8.41   | Put  | Bond Future | 114.0500              | 0.1140              | 185.3900        | 0.1854        | 62.552            | 0            | 0           | 699           |
| 2014/12/17 | R204             | 06/08/2015 | 7.75   | Call | Bond Future | 1,835.4300            | 1.8354              | 1,482.6000      | 1.4826        | (19.223)          | 0            | 0           | 0             |
| 2014/12/17 | R204             | 06/08/2015 | 7.76   | Call | Bond Future | 1,856.7800            | 1.8568              | 1,501.6500      | 1.5016        | (19.126)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 | 8.49   | Put  | Bond Future | 1.6600                | 0.0017              | 5.4600          | 0.0055        | 228.916           | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 |        |      | Bond Future | 7.4621                | 99.6511             | 7.6100          | 99.0558       | 1.981             | 0.0000       | 0.0000      | 32,274        |
| 2014/12/17 | R207             | 05/02/2015 | 8.51   | Put  | Bond Future | 1.4000                | 0.0014              | 4.7100          | 0.0047        | 236.429           | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 | 8.50   | Call | Bond Future | 4,089.8000            | 4.0898              | 3,498.0800      | 3.4981        | (14.468)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 | 8.51   | Call | Bond Future | 4,128.0500            | 4.1281              | 3,536.0800      | 3.5361        | (14.340)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 | 8.49   | Call | Bond Future | 4,051.5300            | 4.0515              | 3,460.0500      | 3.4600        | (14.599)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 05/02/2015 | 8.50   | Put  | Bond Future | 1.5300                | 0.0015              | 5.0900          | 0.0051        | 232.680           | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 8.25   | Call | Bond Future | 2,903.0500            | 2.9031              | 2,393.2500      | 2.3932        | (17.561)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 |        |      | Bond Future | 7.5306                | 101.2388            | 7.6881          | 100.6334      | 2.092             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 7.73   | Call | Bond Future | 1,401.0600            | 1.4011              | 1,048.0800      | 1.0481        | (25.194)          | 0            | 0           | 66            |
| 2014/12/17 | R207             | 07/05/2015 | 8.24   | Put  | Bond Future | 179.4400              | 0.1794              | 277.1800        | 0.2772        | 54.469            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 8.26   | Put  | Bond Future | 169.3900              | 0.1694              | 263.3300        | 0.2633        | 55.458            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 7.73   | Put  | Bond Future | 635.4400              | 0.6354              | 887.8800        | 0.8879        | 39.727            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 8.25   | Put  | Bond Future | 174.5600              | 0.1746              | 270.1800        | 0.2702        | 54.778            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 8.26   | Call | Bond Future | 2,935.1600            | 2.9352              | 2,423.6800      | 2.4237        | (17.426)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 07/05/2015 | 8.24   | Call | Bond Future | 2,870.6400            | 2.8706              | 2,362.9600      | 2.3630        | (17.685)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.76   | Call | Bond Future | 1,620.7800            | 1.6208              | 1,303.1500      | 1.3031        | (19.597)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 |        |      | Bond Future | 7.5707                | 99.3562             | 7.7398          | 98.7370       | 2.234             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.74   | Call | Bond Future | 1,577.1500            | 1.5772              | 1,265.2500      | 1.2653        | (19.776)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.75   | Call | Bond Future | 1,598.7400            | 1.5987              | 1,283.9700      | 1.2840        | (19.689)          | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.46   | Call | Bond Future | 1,034.3900            | 1.0344              | 803.0800        | 0.8031        | (22.362)          | 0            | 0           | 70            |
| 2014/12/17 | R207             | 06/08/2015 | 7.74   | Put  | Bond Future | 957.2700              | 0.9573              | 1,264.5600      | 1.2646        | 32.101            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.76   | Put  | Bond Future | 927.9900              | 0.9280              | 1,229.5500      | 1.2295        | 32.496            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.46   | Put  | Bond Future | 1,442.1600            | 1.4422              | 1,830.0400      | 1.8300        | 26.896            | 0            | 0           | 0             |
| 2014/12/17 | R207             | 06/08/2015 | 7.75   | Put  | Bond Future | 942.3900              | 0.9424              | 1,246.8100      | 1.2468        | 32.303            | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 | 8.51   | Call | Bond Future | 4,204.1700            | 4.2042              | 3,502.1000      | 3.5021        | (16.699)          | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 |        |      | Bond Future | 7.5946                | 98.3726             | 7.7468          | 97.6585       | 2.004             | 0.0000       | 0.0000      | 51,071        |
| 2014/12/17 | R208             | 05/02/2015 | 8.49   | Call | Bond Future | 4,115.8200            | 4.1158              | 3,415.2700      | 3.4153        | (17.021)          | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 | 8.51   | Put  | Bond Future | 6.1400                | 0.0061              | 18.1100         | 0.0181        | 194.951           | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 | 8.50   | Put  | Bond Future | 6.6200                | 0.0066              | 19.3500         | 0.0194        | 192.296           | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 | 8.49   | Put  | Bond Future | 7.0800                | 0.0071              | 20.5700         | 0.0206        | 190.537           | 0            | 0           | 0             |
| 2014/12/17 | R208             | 05/02/2015 | 8.50   | Call | Bond Future | 4,160.0200            | 4.1600              | 3,458.7100      | 3.4587        | (16.858)          | 0            | 0           | 0             |

| Deal Date  | Contract Details | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R208 07/05/2015  | 8.01   | Call | Bond Future | 2,145.4500            |                     | 2.1454                      | 1,656.9800            | 1.6570                | (22.768)          | 0            | 0           | 0             |
| 2014/12/17 | R208 07/05/2015  |        |      | Bond Future | 7.6548                |                     | 96.5401                     | 7.8152                | 95.8140               | 2.095             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R208 07/05/2015  | 7.99   | Call | Bond Future | 2,081.9700            |                     | 2.0820                      | 1,601.6300            | 1.6016                | (23.071)          | 0            | 0           | 0             |
| 2014/12/17 | R208 07/05/2015  | 8.00   | Call | Bond Future | 2,113.5100            |                     | 2.1135                      | 1,629.1800            | 1.6292                | (22.916)          | 0            | 0           | 0             |
| 2014/12/17 | R208 07/05/2015  | 7.99   | Put  | Bond Future | 572.0000              |                     | 0.5720                      | 817.7300              | 0.8177                | 42.960            | 0            | 0           | 0             |
| 2014/12/17 | R208 07/05/2015  | 8.01   | Put  | Bond Future | 546.3100              |                     | 0.5463                      | 783.9100              | 0.7839                | 43.492            | 0            | 0           | 0             |
| 2014/12/17 | R208 07/05/2015  | 8.00   | Put  | Bond Future | 558.9400              |                     | 0.5589                      | 800.6800              | 0.8007                | 43.250            | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  |        |      | Bond Future | 7.6912                |                     | 98.2204                     | 7.8611                | 97.4786               | 2.209             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.00   | Call | Bond Future | 2,300.3200            |                     | 2.3003                      | 1,849.4500            | 1.8494                | (19.600)          | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.01   | Call | Bond Future | 2,328.4000            |                     | 2.3284                      | 1,874.3700            | 1.8744                | (19.500)          | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.85   | Call | Bond Future | 5,116.9200            |                     | 5.1169                      | 4,475.6200            | 4.4756                | (12.533)          | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 7.99   | Call | Bond Future | 2,272.3900            |                     | 2.2724                      | 1,824.7000            | 1.8247                | (19.701)          | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.01   | Put  | Bond Future | 941.8700              |                     | 0.9419                      | 1,229.6400            | 1.2296                | 30.553            | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.00   | Put  | Bond Future | 956.9000              |                     | 0.9569                      | 1,247.8300            | 1.2478                | 30.403            | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 7.99   | Put  | Bond Future | 972.1200              |                     | 0.9721                      | 1,266.2300            | 1.2662                | 30.254            | 0            | 0           | 0             |
| 2014/12/17 | R208 06/08/2015  | 8.85   | Put  | Bond Future | 192.3800              |                     | 0.1924                      | 292.8800              | 0.2929                | 52.240            | 0            | 0           | 198           |
| 2014/12/17 | R208 05/11/2015  |        |      | Bond Future | 7.6998                |                     | 96.6202                     | 7.8799                | 95.8610               | 2.340             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R208 05/11/2015  | 8.48   | Call | Bond Future | 3,881.5900            |                     | 3.8816                      | 3,325.8200            | 3.3258                | (14.318)          | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 7.74   | Put  | Bond Future | 1,688.3600            |                     | 1.6884                      | 2,084.2100            | 2.0842                | 23.446            | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 7.75   | Call | Bond Future | 1,881.1300            |                     | 1.8811                      | 1,514.8900            | 1.5149                | (19.469)          | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 7.76   | Call | Bond Future | 1,903.8300            |                     | 1.9038                      | 1,534.7000            | 1.5347                | (19.389)          | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 8.48   | Put  | Bond Future | 645.4600              |                     | 0.6455                      | 848.9100              | 0.8489                | 31.520            | 0            | 0           | 2,200         |
| 2014/12/17 | R208 05/11/2015  | 7.74   | Call | Bond Future | 1,858.5900            |                     | 1.8586                      | 1,495.2200            | 1.4952                | (19.551)          | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 7.76   | Put  | Bond Future | 1,649.1400            |                     | 1.6491                      | 2,039.2300            | 2.0392                | 23.654            | 0            | 0           | 0             |
| 2014/12/17 | R208 05/11/2015  | 7.75   | Put  | Bond Future | 1,668.6600            |                     | 1.6687                      | 2,061.6400            | 2.0616                | 23.551            | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.00   | Put  | Bond Future | 359.4900              |                     | 0.3595                      | 561.8500              | 0.5619                | 56.291            | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  |        |      | Bond Future | 8.6235                |                     | 79.3687                     | 8.7536                | 78.3467               | 1.510             | 0.0000       | 0.0000      | 29,898        |
| 2014/12/17 | R209 05/02/2015  | 9.25   | Call | Bond Future | 4,858.1100            |                     | 4.8581                      | 3,918.6900            | 3.9187                | (19.337)          | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.26   | Call | Bond Future | 4,924.4500            |                     | 4.9244                      | 3,981.8000            | 3.9818                | (19.142)          | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.24   | Call | Bond Future | 4,791.8800            |                     | 4.7919                      | 3,855.8100            | 3.8558                | (19.535)          | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.25   | Put  | Bond Future | 124.0300              |                     | 0.1240                      | 206.6300              | 0.2066                | 66.597            | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.00   | Call | Bond Future | 3,259.6900            |                     | 3.2597                      | 2,440.0300            | 2.4400                | (25.145)          | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.24   | Put  | Bond Future | 129.8000              |                     | 0.1298                      | 215.7500              | 0.2157                | 66.217            | 0            | 0           | 0             |
| 2014/12/17 | R209 05/02/2015  | 9.26   | Put  | Bond Future | 118.4800              |                     | 0.1185                      | 197.8500              | 0.1979                | 66.990            | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  |        |      | Bond Future | 8.6764                |                     | 77.4853                     | 8.8102                | 76.4465               | 1.542             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R209 07/05/2015  | 8.99   | Put  | Bond Future | 1,336.9900            |                     | 1.3370                      | 1,685.6300            | 1.6856                | 26.076            | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  | 9.01   | Put  | Bond Future | 1,287.0500            |                     | 1.2871                      | 1,626.0200            | 1.6260                | 26.337            | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  | 9.00   | Put  | Bond Future | 1,311.8300            |                     | 1.3118                      | 1,655.6200            | 1.6556                | 26.207            | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  | 8.99   | Call | Bond Future | 3,738.5700            |                     | 3.7386                      | 3,048.4000            | 3.0484                | (18.461)          | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  | 9.00   | Call | Bond Future | 3,788.0800            |                     | 3.7881                      | 3,093.0600            | 3.0931                | (18.348)          | 0            | 0           | 0             |
| 2014/12/17 | R209 07/05/2015  | 9.01   | Call | Bond Future | 3,837.8600            |                     | 3.8379                      | 3,138.0200            | 3.1380                | (18.235)          | 0            | 0           | 0             |
| 2014/12/17 | R209 06/08/2015  | 8.99   | Put  | Bond Future | 2,181.2500            |                     | 2.1813                      | 2,581.7500            | 2.5818                | 18.361            | 0            | 0           | 0             |
| 2014/12/17 | R209 06/08/2015  |        |      | Bond Future | 8.7178                |                     | 78.8342                     | 8.8555                | 77.7748               | 1.580             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R209 06/08/2015  | 9.01   | Put  | Bond Future | 2,123.4300            |                     | 2.1234                      | 2,516.1700            | 2.5162                | 18.496            | 0            | 0           | 0             |
| 2014/12/17 | R209 06/08/2015  | 9.90   | Call | Bond Future | 8,939.6400            |                     | 8.9396                      | 8,038.0900            | 8.0381                | (10.085)          | 0            | 0           | 0             |
| 2014/12/17 | R209 06/08/2015  | 9.00   | Call | Bond Future | 4,298.9700            |                     | 4.2990                      | 3,636.2100            | 3.6362                | (15.417)          | 0            | 0           | 0             |
| 2014/12/17 | R209 06/08/2015  | 9.01   | Call | Bond Future | 4,344.6000            |                     | 4.3446                      | 3,677.9600            | 3.6780                | (15.344)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R209             | 06/08/2015 | 8.99   | Call | Bond Future | 4,253.5500                  | 4.2536                      | 3,594.6700            | 3.5947                | (15.490)          | 0            | 0           | 0             |
| 2014/12/17 | R209             | 06/08/2015 | 9.00   | Put  | Bond Future | 2,152.1800                  | 2.1522                      | 2,548.8000            | 2.5488                | 18.429            | 0            | 0           | 0             |
| 2014/12/17 | R209             | 06/08/2015 | 9.90   | Put  | Bond Future | 530.7800                    | 0.5308                      | 688.6100              | 0.6886                | 29.735            | 0            | 0           | 2,914         |
| 2014/12/17 | R210             | 05/02/2015 | 175.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 05/02/2015 |        |      | Bond Future | 177.7966                    | 177.7966                    | 177.7286              | 177.7286              | (0.038)           | 0.0000       | 0.0000      | 628           |
| 2014/12/17 | R210             | 05/02/2015 | 175.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 05/02/2015 | 175.01 | Call | Bond Future | 2,786.6300                  | 2.7866                      | 2,718.6400            | 2.7186                | (2.440)           | 0            | 0           | 0             |
| 2014/12/17 | R210             | 05/02/2015 | 174.99 | Call | Bond Future | 2,806.6300                  | 2.8066                      | 2,738.6400            | 2.7386                | (2.422)           | 0            | 0           | 0             |
| 2014/12/17 | R210             | 05/02/2015 | 175.00 | Call | Bond Future | 2,796.6300                  | 2.7966                      | 2,728.6400            | 2.7286                | (2.431)           | 0            | 0           | 0             |
| 2014/12/17 | R210             | 05/02/2015 | 174.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 |        |      | Bond Future | 178.5684                    | 178.5684                    | 178.4981              | 178.4981              | (0.039)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 177.00 | Call | Bond Future | 1,568.4200                  | 1.5684                      | 1,498.1300            | 1.4981                | (4.482)           | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 176.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 177.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 177.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 177.01 | Call | Bond Future | 1,558.4200                  | 1.5584                      | 1,488.1300            | 1.4881                | (4.510)           | 0            | 0           | 0             |
| 2014/12/17 | R210             | 07/05/2015 | 176.99 | Call | Bond Future | 1,578.4200                  | 1.5784                      | 1,508.1300            | 1.5081                | (4.453)           | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 | 133.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 |        |      | Bond Future | 131.7369                    | 131.7369                    | 131.6803              | 131.6803              | (0.043)           | 0.0000       | 0.0000      | 1,120         |
| 2014/12/17 | R211             | 05/02/2015 | 133.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 | 132.99 | Put  | Bond Future | 1,253.0800                  | 1.2531                      | 1,309.6700            | 1.3097                | 4.516             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 | 133.01 | Put  | Bond Future | 1,273.0800                  | 1.2731                      | 1,329.6700            | 1.3297                | 4.445             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 | 132.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 05/02/2015 | 133.00 | Put  | Bond Future | 1,263.0800                  | 1.2631                      | 1,319.6700            | 1.3197                | 4.480             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 134.99 | Put  | Bond Future | 1,143.4400                  | 1.1434                      | 1,201.7800            | 1.2018                | 5.102             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 |        |      | Bond Future | 133.8466                    | 133.8466                    | 133.7882              | 133.7882              | (0.044)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 135.01 | Put  | Bond Future | 1,163.4400                  | 1.1634                      | 1,221.7800            | 1.2218                | 5.014             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 134.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 135.00 | Put  | Bond Future | 1,153.4400                  | 1.1534                      | 1,211.7800            | 1.2118                | 5.058             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 135.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R211             | 07/05/2015 | 135.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 |        |      | Bond Future | 136.9261                    | 136.9261                    | 136.5182              | 136.5182              | (0.298)           | 0.0000       | 0.0000      | 13,564        |
| 2014/12/17 | R212             | 05/02/2015 | 137.99 | Put  | Bond Future | 1,063.8600                  | 1.0639                      | 1,471.7900            | 1.4718                | 38.344            | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 | 138.01 | Put  | Bond Future | 1,083.8600                  | 1.0839                      | 1,491.7900            | 1.4918                | 37.637            | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 | 138.00 | Put  | Bond Future | 1,073.8600                  | 1.0739                      | 1,481.7900            | 1.4818                | 37.987            | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 | 138.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 | 137.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 05/02/2015 | 138.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 141.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 |        |      | Bond Future | 139.1188                    | 139.1188                    | 138.7036              | 138.7036              | (0.298)           | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 140.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 141.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 140.99 | Put  | Bond Future | 1,871.1600                  | 1.8712                      | 2,286.4100            | 2.2864                | 22.192            | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 141.01 | Put  | Bond Future | 1,891.1600                  | 1.8912                      | 2,306.4100            | 2.3064                | 21.957            | 0            | 0           | 0             |
| 2014/12/17 | R212             | 07/05/2015 | 141.00 | Put  | Bond Future | 1,881.1600                  | 1.8812                      | 2,296.4100            | 2.2964                | 22.074            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2014/12/17 | R213             | 05/02/2015 | 9.26   | Put  | Bond Future | 60.4500                     | 0.0604                      | 109.5300              | 0.1095                | 81.191            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 05/02/2015 |        |      | Bond Future | 8.4970                      | 90.1608                     | 8.6323                | 89.1066               | 1.592             | 0.0000       | 0.0000      | 22,096        |
| 2014/12/17 | R213             | 05/02/2015 | 9.25   | Put  | Bond Future | 63.8000                     | 0.0638                      | 114.8400              | 0.1148                | 80.000            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 05/02/2015 | 9.24   | Put  | Bond Future | 67.0400                     | 0.0670                      | 120.3800              | 0.1204                | 79.564            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 05/02/2015 | 9.25   | Call | Bond Future | 5,705.6700                  | 5.7057                      | 4,702.5800            | 4.7026                | (17.581)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 05/02/2015 | 9.26   | Call | Bond Future | 5,773.6700                  | 5.7737                      | 4,768.6200            | 4.7686                | (17.407)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 05/02/2015 | 9.24   | Call | Bond Future | 5,637.4700                  | 5.6375                      | 4,636.6800            | 4.6367                | (17.752)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.74   | Call | Bond Future | 3,083.0200                  | 3.0830                      | 2,450.5500            | 2.4506                | (20.515)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.75   | Put  | Bond Future | 1,614.8000                  | 1.6148                      | 2,048.3400            | 2.0483                | 26.848            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 |        |      | Bond Future | 8.5524                      | 88.0527                     | 8.6917                | 86.9812               | 1.630             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.75   | Call | Bond Future | 3,128.8400                  | 3.1288                      | 2,490.8500            | 2.4909                | (20.391)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.76   | Call | Bond Future | 3,174.9900                  | 3.1750                      | 2,531.5000            | 2.5315                | (20.267)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.74   | Put  | Bond Future | 1,644.6800                  | 1.6447                      | 2,083.7400            | 2.0837                | 26.696            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 07/05/2015 | 8.76   | Put  | Bond Future | 1,585.3500                  | 1.5853                      | 2,013.3900            | 2.0134                | 27.000            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 |        |      | Bond Future | 8.5954                      | 89.5850                     | 8.7393                | 88.4920               | 1.674             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.49   | Put  | Bond Future | 3,397.3000                  | 3.3973                      | 4,037.0400            | 4.0370                | 18.831            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.51   | Put  | Bond Future | 3,313.9600                  | 3.3140                      | 3,944.7800            | 3.9448                | 19.035            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.49   | Call | Bond Future | 2,584.3500                  | 2.5844                      | 2,131.1000            | 2.1311                | (17.538)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.50   | Put  | Bond Future | 3,355.1600                  | 3.3552                      | 3,990.4500            | 3.9905                | 18.935            | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.50   | Call | Bond Future | 2,619.8200                  | 2.6198                      | 2,162.1200            | 2.1621                | (17.471)          | 0            | 0           | 0             |
| 2014/12/17 | R213             | 06/08/2015 | 8.51   | Call | Bond Future | 2,656.1300                  | 2.6561                      | 2,193.9600            | 2.1940                | (17.400)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 | 9.50   | Call | Bond Future | 6,182.2900                  | 6.1823                      | 5,158.2100            | 5.1582                | (16.565)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 |        |      | Bond Future | 8.7141                      | 80.2665                     | 8.8443                | 79.1958               | 1.494             | 0.0000       | 0.0000      | 11,529        |
| 2014/12/17 | R214             | 05/02/2015 | 9.51   | Call | Bond Future | 6,251.3200                  | 6.2513                      | 5,225.5700            | 5.2256                | (16.409)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 | 9.49   | Call | Bond Future | 6,113.0300                  | 6.1130                      | 5,090.9800            | 5.0910                | (16.719)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 | 9.50   | Put  | Bond Future | 71.2800                     | 0.0713                      | 117.8800              | 0.1179                | 65.376            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 | 9.49   | Put  | Bond Future | 74.6900                     | 0.0747                      | 123.3200              | 0.1233                | 65.109            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 05/02/2015 | 9.51   | Put  | Bond Future | 67.7600                     | 0.0678                      | 112.6900              | 0.1127                | 66.308            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 |        |      | Bond Future | 8.7653                      | 78.2539                     | 8.8990                | 77.1657               | 1.525             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.15   | Call | Bond Future | 4,342.1500                  | 4.3421                      | 3,576.9400            | 3.5769                | (17.623)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.16   | Call | Bond Future | 4,395.3600                  | 4.3954                      | 3,625.3300            | 3.6253                | (17.519)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.14   | Put  | Bond Future | 1,302.0800                  | 1.3021                      | 1,629.7600            | 1.6298                | 25.166            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.16   | Put  | Bond Future | 1,254.0100                  | 1.2540                      | 1,572.1700            | 1.5722                | 25.371            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.15   | Put  | Bond Future | 1,277.7800                  | 1.2778                      | 1,600.7600            | 1.6008                | 25.277            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 07/05/2015 | 9.14   | Call | Bond Future | 4,289.3400                  | 4.2893                      | 3,528.8300            | 3.5288                | (17.730)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.76   | Put  | Bond Future | 3,524.7000                  | 3.5247                      | 4,069.7400            | 4.0697                | 15.463            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 |        |      | Bond Future | 8.8062                      | 79.6157                     | 8.9437                | 78.5061               | 1.562             | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.75   | Put  | Bond Future | 3,567.4700                  | 3.5675                      | 4,116.9600            | 4.1170                | 15.403            | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.74   | Call | Bond Future | 3,067.2800                  | 3.0673                      | 2,512.0400            | 2.5120                | (18.102)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.75   | Call | Bond Future | 3,106.6300                  | 3.1066                      | 2,546.4500            | 2.5465                | (18.032)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.76   | Call | Bond Future | 3,146.2400                  | 3.1462                      | 2,581.6100            | 2.5816                | (17.946)          | 0            | 0           | 0             |
| 2014/12/17 | R214             | 06/08/2015 | 8.74   | Put  | Bond Future | 3,610.6300                  | 3.6106                      | 4,165.0600            | 4.1651                | 15.355            | 0            | 0           | 0             |
| 2014/12/17 | R248             | 05/02/2015 |        |      | Bond Future | 8.8055                      | 103.3371                    | 8.9357                | 101.9686              | 1.478             | 0.0000       | 0.0000      | 43,226        |
| 2014/12/17 | R248             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 05/02/2015 | 9.50   | Call | Bond Future | 6,933.6900                  | 6.9337                      | 5,565.1600            | 5.5652                | (19.737)          | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2014/12/17 | R248             | 05/02/2015 | 9.51   | Call | Bond Future | 7,027.2100                     | 7.0272                         | 5,658.6800               | 5.6587                   | (19.475)             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 05/02/2015 | 9.49   | Call | Bond Future | 6,839.9900                     | 6.8400                         | 5,471.4600               | 5.4715                   | (20.008)             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.24   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 |        |      | Bond Future | 8.8591                         | 100.5530                       | 8.9929                   | 99.1620                  | 1.511                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.26   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.25   | Put  | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.26   | Call | Bond Future | 4,065.6800                     | 4.0657                         | 2,674.7200               | 2.6747                   | (34.212)             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.24   | Call | Bond Future | 3,869.8800                     | 3.8699                         | 2,478.9200               | 2.4789                   | (35.943)             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 07/05/2015 | 9.25   | Call | Bond Future | 3,967.8700                     | 3.9679                         | 2,576.9100               | 2.5769                   | (35.056)             | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.76   | Call | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 |        |      | Bond Future | 8.9024                         | 102.3029                       | 9.0402                   | 100.8844                 | 1.548                | 0.0000       | 0.0000      | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.74   | Call | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.75   | Call | Bond Future | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000                   | 0.000                | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.74   | Put  | Bond Future | 1,719.0100                     | 1.7190                         | 3,137.4200               | 3.1374                   | 82.513               | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.76   | Put  | Bond Future | 1,504.4900                     | 1.5045                         | 2,922.9000               | 2.9229                   | 94.278               | 0            | 0           | 0             |
| 2014/12/17 | R248             | 06/08/2015 | 8.75   | Put  | Bond Future | 1,611.6500                     | 1.6116                         | 3,030.0600               | 3.0301                   | 88.010               | 0            | 0           | 0             |

**Total**

**450234**