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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2015 TO 30/01/2015

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/01/30 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2025             | 05/02/2015 | 119.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 05/02/2015 |        |      | Bond Future        | 117.6507                    | 117.6507                    | 117.8498              | 117.8498              | 0.169             | 0.0000       | 0.0000      | 16            |
| 2015/01/30 | 2025             | 05/02/2015 | 118.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 05/02/2015 | 119.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 05/02/2015 | 118.99 | Put  | Bond Future        | 1,339.2900                  | 1.3393                      | 1,140.2300            | 1.1402                | (14.863)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 05/02/2015 | 119.01 | Put  | Bond Future        | 1,359.2900                  | 1.3593                      | 1,160.2300            | 1.1602                | (14.644)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 05/02/2015 | 119.00 | Put  | Bond Future        | 1,349.2900                  | 1.3493                      | 1,150.2300            | 1.1502                | (14.753)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 | 120.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 | 121.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 |        |      | Bond Future        | 119.4970                    | 119.4970                    | 119.6987              | 119.6987              | 0.169             | 0.0000       | 0.0000      | 16            |
| 2015/01/30 | 2025             | 07/05/2015 | 121.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 | 120.99 | Put  | Bond Future        | 1,492.9700                  | 1.4930                      | 1,291.3100            | 1.2913                | (13.507)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 | 121.01 | Put  | Bond Future        | 1,512.9700                  | 1.5130                      | 1,311.3100            | 1.3113                | (13.329)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 07/05/2015 | 121.00 | Put  | Bond Future        | 1,502.9700                  | 1.5030                      | 1,301.3100            | 1.3013                | (13.417)          | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 120.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 |        |      | Bond Future        | 121.4953                    | 121.4953                    | 121.6977              | 121.6977              | 0.167             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 121.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 120.99 | Call | Bond Future        | 505.2900                    | 0.5053                      | 707.6700              | 0.7077                | 40.052            | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 121.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 121.00 | Call | Bond Future        | 495.2900                    | 0.4953                      | 697.6700              | 0.6977                | 40.861            | 0            | 0           | 0             |
| 2015/01/30 | 2025             | 06/08/2015 | 121.01 | Call | Bond Future        | 485.2900                    | 0.4853                      | 687.6700              | 0.6877                | 41.703            | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 |        |      | Bond Future        | 7.4129                      | 105.4740                    | 7.4726                | 104.9220              | 0.805             | 0.0000       | 0.0000      | 6,703         |
| 2015/01/30 | 2030             | 05/02/2015 | 9.25   | Call | Bond Future        | 15,281.4600                 | 15.2815                     | 14,729.5400           | 14.7295               | (3.612)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 | 9.24   | Call | Bond Future        | 15,207.0600                 | 15.2071                     | 14,655.1400           | 14.6551               | (3.629)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 | 9.26   | Call | Bond Future        | 15,355.7700                 | 15.3558                     | 14,803.8500           | 14.8038               | (3.594)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 | 9.25   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 | 9.24   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 05/02/2015 | 9.26   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 |        |      | Bond Future        | 7.4457                      | 107.1204                    | 7.5073                | 106.5594              | 0.826             | 0.0000       | 0.0000      | 485           |
| 2015/01/30 | 2030             | 07/05/2015 | 8.74   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 | 8.76   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 | 8.74   | Call | Bond Future        | 10,972.9100                 | 10.9729                     | 10,411.9800           | 10.4120               | (5.112)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 | 8.75   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 | 8.75   | Call | Bond Future        | 11,051.2800                 | 11.0513                     | 10,490.3500           | 10.4904               | (5.076)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 07/05/2015 | 8.76   | Call | Bond Future        | 11,129.5500                 | 11.1295                     | 10,568.6200           | 10.5686               | (5.040)           | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 06/08/2015 | 7.74   | Call | Bond Future        | 2,432.8100                  | 2.4328                      | 1,860.1600            | 1.8602                | (23.539)          | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 06/08/2015 | 7.76   | Call | Bond Future        | 2,607.5500                  | 2.6075                      | 2,034.9000            | 2.0349                | (21.961)          | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 06/08/2015 |        |      | Bond Future        | 7.4664                      | 104.9286                    | 7.5300                | 104.3559              | 0.852             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2030             | 06/08/2015 | 7.75   | Call | Bond Future        | 2,520.2300                  | 2.5202                      | 1,947.5800            | 1.9476                | (22.722)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | 2030             | 06/08/2015 | 7.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 06/08/2015 | 7.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2030             | 06/08/2015 | 7.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 |        |      | Bond Future | 7.5931                      | 109.2380                    | 7.6527                | 108.6483              | 0.786             | 0.0000       | 0.0000      | 15            |
| 2015/01/30 | 2032             | 05/02/2015 | 8.50   | Call | Bond Future | 8,475.3000                  | 8.4753                      | 7,885.6000            | 7.8856                | (6.958)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 | 8.51   | Call | Bond Future | 8,563.1900                  | 8.5632                      | 7,973.4900            | 7.9735                | (6.886)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 | 8.49   | Call | Bond Future | 8,387.3000                  | 8.3873                      | 7,797.6000            | 7.7976                | (7.031)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 | 8.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/02/2015 | 8.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 | 8.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 |        |      | Bond Future | 7.6275                      | 106.7885                    | 7.6889                | 106.1892              | 0.805             | 0.0000       | 0.0000      | 15            |
| 2015/01/30 | 2032             | 07/05/2015 | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 | 8.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 | 8.50   | Call | Bond Future | 8,076.8100                  | 8.0768                      | 7,477.4900            | 7.4775                | (7.420)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 | 8.51   | Call | Bond Future | 8,164.1200                  | 8.1641                      | 7,564.8000            | 7.5648                | (7.341)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 07/05/2015 | 8.49   | Call | Bond Future | 7,989.3800                  | 7.9894                      | 7,390.0600            | 7.3901                | (7.501)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.50   | Call | Bond Future | 7,801.9200                  | 7.8019                      | 7,190.1900            | 7.1902                | (7.841)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 |        |      | Bond Future | 7.6498                      | 108.6008                    | 7.7131                | 107.9891              | 0.828             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.51   | Call | Bond Future | 7,888.6500                  | 7.8887                      | 7,276.9200            | 7.2769                | (7.755)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.49   | Call | Bond Future | 7,715.0800                  | 7.7151                      | 7,103.3500            | 7.1034                | (7.929)           | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 06/08/2015 | 8.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 |        |      | Bond Future | 7.6598                      | 106.3676                    | 7.7250                | 105.7439              | 0.851             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 8.00   | Call | Bond Future | 3,196.5500                  | 3.1965                      | 2,572.8200            | 2.5728                | (19.513)          | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 7.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 8.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 8.01   | Call | Bond Future | 3,288.4100                  | 3.2884                      | 2,664.6800            | 2.6647                | (18.968)          | 0            | 0           | 0             |
| 2015/01/30 | 2032             | 05/11/2015 | 7.99   | Call | Bond Future | 3,104.5700                  | 3.1046                      | 2,480.8400            | 2.4808                | (20.091)          | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 |        |      | Bond Future | 7.6829                      | 108.8361                    | 7.7376                | 108.2251              | 0.712             | 0.0000       | 0.0000      | 28,955        |
| 2015/01/30 | 2037             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 | 9.50   | Call | Bond Future | 17,763.0800                 | 17.7631                     | 17,152.0200           | 17.1520               | (3.440)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 | 9.51   | Call | Bond Future | 17,847.8200                 | 17.8478                     | 17,236.7600           | 17.2368               | (3.424)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/02/2015 | 9.49   | Call | Bond Future | 17,678.2100                 | 17.6782                     | 17,067.1500           | 17.0671               | (3.457)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 | 9.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 |        |      | Bond Future | 7.7174                      | 110.5349                    | 7.7735                | 109.9140              | 0.727             | 0.0000       | 0.0000      | 24,101        |
| 2015/01/30 | 2037             | 07/05/2015 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 | 9.01   | Call | Bond Future | 13,012.2000                 | 13.0122                     | 12,391.3600           | 12.3914               | (4.771)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 | 8.99   | Call | Bond Future | 12,829.8700                 | 12.8299                     | 12,209.0300           | 12.2090               | (4.839)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 | 9.00   | Call | Bond Future | 12,921.1000                 | 12.9211                     | 12,300.2600           | 12.3003               | (4.805)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 07/05/2015 | 8.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 |        |      | Bond Future | 7.7416                      | 108.1505                    | 7.7994                | 107.5169              | 0.747             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | 2037             | 06/08/2015 | 8.75   | Call | Bond Future | 10,281.5000           | 10.2815             | 9,647.8900      | 9.6479        | (6.163)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 | 8.74   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 | 8.76   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 | 8.75   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 | 8.76   | Call | Bond Future | 10,375.7300           | 10.3757             | 9,742.1200      | 9.7421        | (6.107)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 06/08/2015 | 8.74   | Call | Bond Future | 10,187.1300           | 10.1871             | 9,553.5200      | 9.5535        | (6.220)           | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 7.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 8.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 |        |      | Bond Future | 7.7516                | 110.0684            | 7.8110          | 109.4224      | 0.765             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 8.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 7.99   | Call | Bond Future | 2,560.4400            | 2.5604              | 1,914.3600      | 1.9144        | (25.233)          | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 8.00   | Call | Bond Future | 2,665.8200            | 2.6658              | 2,019.7400      | 2.0197        | (24.236)          | 0            | 0           | 0             |
| 2015/01/30 | 2037             | 05/11/2015 | 8.01   | Call | Bond Future | 2,771.0300            | 2.7710              | 2,124.9500      | 2.1250        | (23.316)          | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 | 123.00 | Call | Bond Future | 1,059.8800            | 1.0599              | 1,045.7300      | 1.0457        | (1.335)           | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 |        |      | Bond Future | 124.0599              | 124.0599            | 124.0457        | 124.0457      | (0.011)           | 0.0000       | 0.0000      | 3,649         |
| 2015/01/30 | 2038             | 05/02/2015 | 123.01 | Call | Bond Future | 1,049.8800            | 1.0499              | 1,035.7300      | 1.0357        | (1.348)           | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 | 122.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 | 123.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 | 122.99 | Call | Bond Future | 1,069.8800            | 1.0699              | 1,055.7300      | 1.0557        | (1.323)           | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 05/02/2015 | 123.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 | 126.99 | Put  | Bond Future | 983.0800              | 0.9831              | 998.1400        | 0.9981        | 1.532             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 |        |      | Bond Future | 126.0069              | 126.0069            | 125.9919        | 125.9919      | (0.012)           | 0.0000       | 0.0000      | 118           |
| 2015/01/30 | 2038             | 07/05/2015 | 127.00 | Put  | Bond Future | 993.0800              | 0.9931              | 1,008.1400      | 1.0081        | 1.516             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 | 127.01 | Put  | Bond Future | 1,003.0800            | 1.0031              | 1,018.1400      | 1.0181        | 1.501             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 | 126.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 | 127.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 07/05/2015 | 127.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 128.01 | Call | Bond Future | 101.2700              | 0.1013              | 83.1700         | 0.0832        | (17.873)          | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 |        |      | Bond Future | 128.1113              | 128.1113            | 128.0932        | 128.0932      | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 127.99 | Call | Bond Future | 121.2700              | 0.1213              | 103.1700        | 0.1032        | (14.925)          | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 128.00 | Call | Bond Future | 111.2700              | 0.1113              | 93.1700         | 0.0932        | (16.267)          | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 127.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 128.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2038             | 06/08/2015 | 128.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 | 9.00   | Call | Bond Future | 13,565.1000           | 13.5651             | 13,010.3300     | 13.0103       | (4.090)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 |        |      | Bond Future | 7.7879                | 111.2408            | 7.8325          | 110.6860      | 0.573             | 0.0000       | 0.0000      | 5,842         |
| 2015/01/30 | 2044             | 05/02/2015 | 9.01   | Call | Bond Future | 13,665.2100           | 13.6652             | 13,110.4400     | 13.1104       | (4.060)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 | 8.99   | Call | Bond Future | 13,464.8100           | 13.4648             | 12,910.0400     | 12.9100       | (4.120)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/02/2015 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 07/05/2015 |        |      | Bond Future | 7.8218                | 112.9772            | 7.8676          | 112.4134      | 0.586             | 0.0000       | 0.0000      | 3,650         |
| 2015/01/30 | 2044             | 07/05/2015 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 07/05/2015 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 07/05/2015 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 07/05/2015 | 9.01   | Call | Bond Future | 13,215.8200           | 13.2158             | 12,651.9600     | 12.6520       | (4.267)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | 2044             | 07/05/2015 | 8.99   | Call | Bond Future | 13,015.7400           | 13.0157             | 12,451.8800     | 12.4519       | (4.332)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 07/05/2015 | 9.00   | Call | Bond Future | 13,115.8600           | 13.1159             | 12,552.0000     | 12.5520       | (4.299)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.76   | Call | Bond Future | 10,333.5400           | 10.3335             | 9,757.8100      | 9.7578        | (5.571)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 |        |      | Bond Future | 7.8464                | 110.5090            | 7.8935          | 109.9332      | 0.601             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.74   | Call | Bond Future | 10,124.9200           | 10.1249             | 9,549.1900      | 9.5492        | (5.686)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.75   | Call | Bond Future | 10,229.3200           | 10.2293             | 9,653.5900      | 9.6536        | (5.628)           | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.74   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.76   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 06/08/2015 | 8.75   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 |        |      | Bond Future | 7.8578                | 112.4688            | 7.9061          | 111.8817      | 0.614             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.24   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.26   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.24   | Call | Bond Future | 4,509.7300            | 4.5097              | 3,922.6300      | 3.9226        | (13.019)          | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.25   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.25   | Call | Bond Future | 4,623.6200            | 4.6236              | 4,036.5200      | 4.0365        | (12.698)          | 0            | 0           | 0             |
| 2015/01/30 | 2044             | 05/11/2015 | 8.26   | Call | Bond Future | 4,737.2900            | 4.7373              | 4,150.1900      | 4.1502        | (12.393)          | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 |        |      | Bond Future | 126.5187              | 126.5187            | 126.5041        | 126.5041      | (0.012)           | 0.0000       | 0.0000      | 5,740         |
| 2015/01/30 | 2046             | 05/02/2015 | 123.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 | 124.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 | 124.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 | 123.99 | Call | Bond Future | 2,528.6600            | 2.5287              | 2,514.0600      | 2.5141        | (0.577)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 | 124.01 | Call | Bond Future | 2,508.6600            | 2.5087              | 2,494.0600      | 2.4941        | (0.582)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 05/02/2015 | 124.00 | Call | Bond Future | 2,518.6600            | 2.5187              | 2,504.0600      | 2.5041        | (0.580)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 |        |      | Bond Future | 127.1355              | 127.1355            | 127.1203        | 127.1203      | (0.012)           | 0.0000       | 0.0000      | 5,889         |
| 2015/01/30 | 2046             | 07/05/2015 | 126.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 | 127.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 | 126.99 | Call | Bond Future | 145.4900              | 0.1455              | 130.2700        | 0.1303        | (10.461)          | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 | 127.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 | 127.00 | Call | Bond Future | 135.4900              | 0.1355              | 120.2700        | 0.1203        | (11.233)          | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 07/05/2015 | 127.01 | Call | Bond Future | 125.4900              | 0.1255              | 110.2700        | 0.1103        | (12.128)          | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 129.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 |        |      | Bond Future | 129.3025              | 129.3025            | 129.2840        | 129.2840      | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 129.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 129.01 | Call | Bond Future | 292.4500              | 0.2925              | 273.9800        | 0.2740        | (6.316)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 128.99 | Call | Bond Future | 312.4500              | 0.3125              | 293.9800        | 0.2940        | (5.911)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 129.00 | Call | Bond Future | 302.4500              | 0.3025              | 283.9800        | 0.2840        | (6.107)           | 0            | 0           | 0             |
| 2015/01/30 | 2046             | 06/08/2015 | 128.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 | 130.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 |        |      | Bond Future | 134.0382              | 134.0382            | 134.0227        | 134.0227      | (0.012)           | 0.0000       | 0.0000      | 2,465         |
| 2015/01/30 | 2050             | 05/02/2015 | 130.01 | Call | Bond Future | 4,028.1500            | 4.0281              | 4,012.6600      | 4.0127        | (0.385)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 | 129.99 | Call | Bond Future | 4,048.1500            | 4.0481              | 4,032.6600      | 4.0327        | (0.383)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 | 130.00 | Call | Bond Future | 4,038.1500            | 4.0381              | 4,022.6600      | 4.0227        | (0.384)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 | 129.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 05/02/2015 | 130.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 | 135.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 |        |      | Bond Future | 136.1415              | 136.1415            | 136.1256        | 136.1256      | (0.012)           | 0.0000       | 0.0000      | 2,465         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | 2050             | 07/05/2015 | 135.00 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 | 135.01 | Call | Bond Future        | 1,131.4800                  | 1.1315                      | 1,115.5900            | 1.1156                | (1.404)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 | 134.99 | Call | Bond Future        | 1,151.4800                  | 1.1515                      | 1,135.5900            | 1.1356                | (1.380)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 | 135.00 | Call | Bond Future        | 1,141.4800                  | 1.1415                      | 1,125.5900            | 1.1256                | (1.392)           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 07/05/2015 | 134.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 |        |      | Bond Future        | 136.9752                    | 136.9752                    | 136.9558              | 136.9558              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 136.99 | Put  | Bond Future        | 14.8000                     | 0.0148                      | 34.2100               | 0.0342                | 131.149           | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 137.01 | Put  | Bond Future        | 34.8000                     | 0.0348                      | 54.2100               | 0.0542                | 55.776            | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 137.00 | Put  | Bond Future        | 24.8000                     | 0.0248                      | 44.2100               | 0.0442                | 78.266            | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 137.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 136.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 2050             | 06/08/2015 | 137.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | 5701             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 5706             | 15/09/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | AL12             | 05/02/2015 |        |      | Index Future       | 588.4410                    | 588.4410                    | 585.1590              | 585.1590              | (0.558)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | AL12             | 07/05/2015 |        |      | Index Future       | 597.6260                    | 597.6260                    | 594.2910              | 594.2910              | (0.558)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | AL37             | 05/02/2015 |        |      | Index Future       | 463.9830                    | 463.9830                    | 462.7080              | 462.7080              | (0.275)           | 0.0000       | 0.0000      | 4             |
| 2015/01/30 | AL37             | 07/05/2015 |        |      | Index Future       | 471.2260                    | 471.2260                    | 469.9290              | 469.9290              | (0.275)           | 0.0000       | 0.0000      | 116           |
| 2015/01/30 | AL37             | 06/08/2015 |        |      | Index Future       | 479.1350                    | 479.1350                    | 477.8070              | 477.8070              | (0.277)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | AL7T             | 05/02/2015 |        |      | Index Future       | 564.3510                    | 564.3510                    | 561.5800              | 561.5800              | (0.491)           | 0.0000       | 0.0000      | 2             |
| 2015/01/30 | AL7T             | 07/05/2015 |        |      | Index Future       | 573.1600                    | 573.1600                    | 570.3430              | 570.3430              | (0.491)           | 0.0000       | 0.0000      | 3             |
| 2015/01/30 | AL7T             | 06/08/2015 |        |      | Index Future       | 582.7800                    | 582.7800                    | 579.9050              | 579.9050              | (0.493)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ALBI             | 05/02/2015 |        |      | Index Future       | 514.7540                    | 514.7540                    | 512.5940              | 512.5940              | (0.420)           | 0.0000       | 0.0000      | 626           |
| 2015/01/30 | ALBI             | 07/05/2015 |        |      | Index Future       | 522.7890                    | 522.7890                    | 520.5940              | 520.5940              | (0.420)           | 0.0000       | 0.0000      | 143           |
| 2015/01/30 | ALBI             | 06/08/2015 |        |      | Index Future       | 531.5640                    | 531.5640                    | 529.3210              | 529.3210              | (0.422)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ALBI             | 05/11/2015 |        |      | Index Future       | 541.0670                    | 541.0670                    | 538.7780              | 538.7780              | (0.423)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C157             | 15/09/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 126.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 05/02/2015 |        |      | Bond Future        | 123.0681              |                     | 123.0681                    | 123.0549              | 123.0549              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 126.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 125.99 | Put  | Bond Future        | 2,921.9400            |                     | 2.9219                      | 2,935.1400            | 2.9351                | 0.452             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 126.01 | Put  | Bond Future        | 2,941.9400            |                     | 2.9419                      | 2,955.1400            | 2.9551                | 0.449             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 126.00 | Put  | Bond Future        | 2,931.9400            |                     | 2.9319                      | 2,945.1400            | 2.9451                | 0.450             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 05/02/2015 | 125.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 125.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 |        |      | Bond Future        | 123.4898              |                     | 123.4898                    | 123.4760              | 123.4760              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 125.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 124.99 | Put  | Bond Future        | 1,500.2300            |                     | 1.5002                      | 1,514.0000            | 1.5140                | 0.918             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 125.01 | Put  | Bond Future        | 1,520.2300            |                     | 1.5202                      | 1,534.0000            | 1.5340                | 0.906             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 124.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 07/05/2015 | 125.00 | Put  | Bond Future        | 1,510.2300            |                     | 1.5102                      | 1,524.0000            | 1.5240                | 0.912             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 125.00 | Call | Bond Future        | 594.9500              |                     | 0.5949                      | 578.1200              | 0.5781                | (2.829)           | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 |        |      | Bond Future        | 125.5950              |                     | 125.5950                    | 125.5781              | 125.5781              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 125.01 | Call | Bond Future        | 584.9500              |                     | 0.5849                      | 568.1200              | 0.5681                | (2.877)           | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 124.99 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 125.01 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 124.99 | Call | Bond Future        | 604.9500              |                     | 0.6049                      | 588.1200              | 0.5881                | (2.782)           | 0            | 0           | 0             |
| 2015/01/30 | EL28             | 06/08/2015 | 125.00 | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 | 10.00  | Call | Bond Future        | 11,450.6000           |                     | 11.4506                     | 10,985.2100           | 10.9852               | (4.064)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 |        |      | Bond Future        | 8.5250                |                     | 93.5777                     | 8.5794                | 93.1123               | 0.638             | 0.0000       | 0.0000      | 6,576         |
| 2015/01/30 | ES33             | 05/02/2015 | 10.01  | Call | Bond Future        | 11,520.5600           |                     | 11.5206                     | 11,055.1700           | 11.0552               | (4.040)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 | 9.99   | Call | Bond Future        | 11,380.5500           |                     | 11.3806                     | 10,915.1600           | 10.9152               | (4.089)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 | 10.00  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 | 9.99   | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/02/2015 | 10.01  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 07/05/2015 |        |      | Bond Future        | 8.5826                |                     | 91.2511                     | 8.6387                | 90.7781               | 0.653             | 0.0000       | 0.0000      | 6,576         |
| 2015/01/30 | ES33             | 07/05/2015 | 9.74   | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | ES33             | 07/05/2015 | 9.76   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 07/05/2015 | 9.75   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 07/05/2015 | 9.76   | Call | Bond Future | 9,211.7600            | 9.2118              | 8,738.7100      | 8.7387        | (5.135)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 07/05/2015 | 9.74   | Call | Bond Future | 9,067.3700            | 9.0674              | 8,594.3200      | 8.5943        | (5.217)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 07/05/2015 | 9.75   | Call | Bond Future | 9,139.6100            | 9.1396              | 8,666.5600      | 8.6666        | (5.176)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 |        |      | Bond Future | 8.6289                | 92.7995             | 8.6868          | 92.3166       | 0.670             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.59   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.61   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.60   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.61   | Call | Bond Future | 7,693.8100            | 7.6938              | 7,210.8600      | 7.2109        | (6.277)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.59   | Call | Bond Future | 7,547.0100            | 7.5470              | 7,064.0600      | 7.0641        | (6.399)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 06/08/2015 | 9.60   | Call | Bond Future | 7,620.4600            | 7.6205              | 7,137.5100      | 7.1375        | (6.338)           | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 9.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 |        |      | Bond Future | 8.6647                | 90.6536             | 8.7242          | 90.1612       | 0.688             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 9.00   | Call | Bond Future | 2,720.2400            | 2.7202              | 2,227.7800      | 2.2278        | (18.104)          | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 8.99   | Call | Bond Future | 2,640.9100            | 2.6409              | 2,148.4500      | 2.1484        | (18.647)          | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 9.01   | Call | Bond Future | 2,799.4700            | 2.7995              | 2,307.0100      | 2.3070        | (17.591)          | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | ES33             | 05/11/2015 | 9.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 | 459.99 | Call | GOVI        | 496,810.0000          | 49.6810             | 476,420.0000    | 47.6420       | (4.104)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 | 460.00 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 |        |      | GOVI        | 509.6710              | 509.6710            | 507.6320        | 507.6320      | (0.400)           | 0.0000       | 0.0000      | 271           |
| 2015/01/30 | GOVI             | 05/02/2015 | 459.99 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 | 460.01 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 | 460.00 | Call | GOVI        | 496,710.0000          | 49.6710             | 476,320.0000    | 47.6320       | (4.105)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/02/2015 | 460.01 | Call | GOVI        | 496,610.0000          | 49.6610             | 476,220.0000    | 47.6220       | (4.106)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 | 449.99 | Call | GOVI        | 676,370.0000          | 67.6370             | 655,640.0000    | 65.5640       | (3.065)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 |        |      | GOVI        | 517.6270              | 517.6270            | 515.5540        | 515.5540      | (0.400)           | 0.0000       | 0.0000      | 299           |
| 2015/01/30 | GOVI             | 07/05/2015 | 450.00 | Call | GOVI        | 676,270.0000          | 67.6270             | 655,540.0000    | 65.5540       | (3.065)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 | 450.01 | Call | GOVI        | 676,170.0000          | 67.6170             | 655,440.0000    | 65.5440       | (3.066)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 | 449.99 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 | 450.00 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 07/05/2015 | 450.01 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 |        |      | GOVI        | 526.3150              | 526.3150            | 524.1970        | 524.1970      | (0.402)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 499.99 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 500.01 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 499.99 | Call | GOVI        | 263,250.0000          | 26.3250             | 242,070.0000    | 24.2070       | (8.046)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 500.00 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 500.00 | Call | GOVI        | 263,150.0000          | 26.3150             | 241,970.0000    | 24.1970       | (8.049)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 06/08/2015 | 500.01 | Call | GOVI        | 263,050.0000          | 26.3050             | 241,870.0000    | 24.1870       | (8.052)           | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 530.00 | Call | GOVI        | 57,240.0000           | 5.7240              | 35,620.0000     | 3.5620        | (37.771)          | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 |        |      | GOVI        | 535.7240              | 535.7240            | 533.5620        | 533.5620      | (0.404)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 530.01 | Call | GOVI        | 57,140.0000           | 5.7140              | 35,520.0000     | 3.5520        | (37.837)          | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 529.99 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 530.01 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 529.99 | Call | GOVI        | 57,340.0000           | 5.7340              | 35,720.0000     | 3.5720        | (37.705)          | 0            | 0           | 0             |
| 2015/01/30 | GOVI             | 05/11/2015 | 530.00 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | IGOV             | 05/02/2015 |        |      | Index Future           | 223.1780                    | 223.1780                    | 223.3660              | 223.3660              | 0.084             | 0.0000       | 0.0000      | 461           |
| 2015/01/30 | IGOV             | 07/05/2015 |        |      | Index Future           | 226.6800                    | 226.6800                    | 226.8700              | 226.8700              | 0.084             | 0.0000       | 0.0000      | 713           |
| 2015/01/30 | IGOV             | 06/08/2015 |        |      | Index Future           | 230.5030                    | 230.5030                    | 230.6910              | 230.6910              | 0.082             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | IGOV             | 05/11/2015 |        |      | Index Future           | 234.6420                    | 234.6420                    | 234.8300              | 234.8300              | 0.080             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ILBI             | 05/02/2015 |        |      | Index Future           | 604.4110                    | 604.4110                    | 604.8780              | 604.8780              | 0.077             | 0.0000       | 0.0000      | 159           |
| 2015/01/30 | ILBI             | 07/05/2015 |        |      | Index Future           | 614.1600                    | 614.1600                    | 614.6320              | 614.6320              | 0.077             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | ILBI             | 06/08/2015 |        |      | Index Future           | 624.3320                    | 624.3320                    | 624.8110              | 624.8110              | 0.077             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | J157             | 15/09/2015 |        |      | Interest Rate Swap     | 8.8220                      | (0.0200)                    | 8.8220                | (0.0200)              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 18/02/2015 |        |      | Jibar Tradeable Future | 6.0500                      | 93.9500                     | 6.0900                | 93.9100               | 0.661             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 18/03/2015 |        |      | Jibar Tradeable Future | 5.9700                      | 94.0300                     | 6.0300                | 93.9700               | 1.005             | 0.0000       | 0.0000      | 2,850         |
| 2015/01/30 | JBAF             | 15/04/2015 |        |      | Jibar Tradeable Future | 5.9300                      | 94.0700                     | 5.9900                | 94.0100               | 1.012             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 20/05/2015 |        |      | Jibar Tradeable Future | 5.8800                      | 94.1200                     | 5.9600                | 94.0400               | 1.361             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 17/06/2015 |        |      | Jibar Tradeable Future | 5.8700                      | 94.1300                     | 5.9600                | 94.0400               | 1.533             | 0.0000       | 0.0000      | 5,000         |
| 2015/01/30 | JBAF             | 15/07/2015 |        |      | Jibar Tradeable Future | 5.8600                      | 94.1400                     | 5.9500                | 94.0500               | 1.536             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 16/09/2015 |        |      | Jibar Tradeable Future | 5.8800                      | 94.1200                     | 5.9600                | 94.0400               | 1.361             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 5.9500                      | 94.0500                     | 6.0200                | 93.9800               | 1.176             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 6.0700                      | 93.9300                     | 6.1200                | 93.8800               | 0.824             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 6.2300                      | 93.7700                     | 6.2400                | 93.7600               | 0.161             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 6.3600                      | 93.6400                     | 6.3700                | 93.6300               | 0.157             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 6.4600                      | 93.5400                     | 6.4700                | 93.5300               | 0.155             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R023             | 05/02/2015 |        |      | Bond Future            | 6.7874                      | 109.3792                    | 6.8522                | 108.9686              | 0.955             | 0.0000       | 0.0000      | 7,423         |
| 2015/01/30 | R023             | 05/02/2015 | 8.74   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 05/02/2015 | 8.75   | Call | Bond Future            | 11,589.7500                 | 11.5897                     | 11,179.1100           | 11.1791               | (3.543)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 05/02/2015 | 8.76   | Call | Bond Future            | 11,644.5800                 | 11.6446                     | 11,233.9400           | 11.2339               | (3.526)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 05/02/2015 | 8.74   | Call | Bond Future            | 11,534.8800                 | 11.5349                     | 11,124.2400           | 11.1242               | (3.560)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 05/02/2015 | 8.76   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 05/02/2015 | 8.75   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 07/05/2015 | 8.14   | Call | Bond Future            | 7,873.1500                  | 7.8732                      | 7,456.3800            | 7.4564                | (5.294)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 07/05/2015 | 8.15   | Put  | Bond Future            | 8.3400                      | 0.0083                      | 8.9800                | 0.0090                | 7.674             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 07/05/2015 |        |      | Bond Future            | 6.8061                      | 107.1631                    | 6.8737                | 106.7456              | 0.994             | 0.0000       | 0.0000      | 7,142         |
| 2015/01/30 | R023             | 07/05/2015 | 8.15   | Call | Bond Future            | 7,928.8500                  | 7.9288                      | 7,511.9900            | 7.5120                | (5.258)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 07/05/2015 | 8.16   | Call | Bond Future            | 7,984.5400                  | 7.9845                      | 7,567.5900            | 7.5676                | (5.222)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R023             | 07/05/2015 | 8.14   | Put  | Bond Future | 8.7600                      | 0.0088                      | 9.4900                | 0.0095                | 8.333             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 07/05/2015 | 8.16   | Put  | Bond Future | 7.9400                      | 0.0079                      | 8.4900                | 0.0085                | 6.927             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 9.07   | Put  | Bond Future | 2.6900                      | 0.0027                      | 2.3400                | 0.0023                | (13.011)          | 0            | 0           | 911           |
| 2015/01/30 | R023             | 06/08/2015 | 8.24   | Call | Bond Future | 8,288.0400                  | 8.2880                      | 7,861.4600            | 7.8615                | (5.147)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 |        |      | Bond Future | 6.8044                      | 108.9811                    | 6.8754                | 108.5543              | 1.043             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 9.07   | Call | Bond Future | 12,622.2100                 | 12.6222                     | 12,195.1000           | 12.1951               | (3.384)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 8.26   | Put  | Bond Future | 56.2000                     | 0.0562                      | 56.0100               | 0.0560                | (0.338)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 8.25   | Put  | Bond Future | 58.0500                     | 0.0580                      | 57.9200               | 0.0579                | (0.224)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 8.24   | Put  | Bond Future | 59.7200                     | 0.0597                      | 59.9000               | 0.0599                | 0.301             | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 8.25   | Call | Bond Future | 8,340.8200                  | 8.3408                      | 7,913.9300            | 7.9139                | (5.118)           | 0            | 0           | 0             |
| 2015/01/30 | R023             | 06/08/2015 | 8.26   | Call | Bond Future | 8,393.3700                  | 8.3934                      | 7,966.4200            | 7.9664                | (5.087)           | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.74   | Call | Bond Future | 1,073.1600                  | 1.0732                      | 1,073.1600            | 1.0732                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 |        |      | Bond Future | 6.9095                      | 109.2566                    | 6.9095                | 109.2566              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.75   | Call | Bond Future | 1,078.9700                  | 1.0790                      | 1,078.9700            | 1.0790                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R157             | 05/02/2015 | 8.76   | Call | Bond Future | 1,084.7700                  | 1.0848                      | 1,084.7700            | 1.0848                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 9.00   | Call | Bond Future | 16,649.3000                 | 16.6493                     | 15,950.3000           | 15.9503               | (4.198)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 |        |      | Bond Future | 7.0475                      | 128.8969                    | 7.1223                | 128.1979              | 1.062             | 0.0000       | 0.0000      | 24,913        |
| 2015/01/30 | R186             | 05/02/2015 | 8.75   | Call | Bond Future | 14,691.4700                 | 14.6915                     | 13,992.4700           | 13.9925               | (4.758)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.76   | Call | Bond Future | 14,770.7100                 | 14.7707                     | 14,071.7100           | 14.0717               | (4.732)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.74   | Call | Bond Future | 14,612.1600                 | 14.6122                     | 13,913.1600           | 13.9132               | (4.784)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 6,500         |
| 2015/01/30 | R186             | 05/02/2015 | 8.05   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 6,500         |
| 2015/01/30 | R186             | 05/02/2015 | 8.45   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.76   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.45   | Call | Bond Future | 12,278.1600                 | 12.2782                     | 11,579.1600           | 11.5792               | (5.693)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 9,600         |
| 2015/01/30 | R186             | 05/02/2015 | 8.50   | Call | Bond Future | 12,685.3100                 | 12.6853                     | 11,986.3100           | 11.9863               | (5.510)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.00   | Call | Bond Future | 8,522.4900                  | 8.5225                      | 7,823.4900            | 7.8235                | (8.202)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.05   | Call | Bond Future | 8,948.0400                  | 8.9480                      | 8,249.0400            | 8.2490                | (7.812)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/02/2015 | 8.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.40   | Call | Bond Future | 3,800.6600                  | 3.8007                      | 3,280.9400            | 3.2809                | (13.674)          | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 |        |      | Bond Future | 7.0734                      | 130.9090                    | 7.1509                | 130.1985              | 1.096             | 7.0776       | 7.0776      | 16,665        |
| 2015/01/30 | R186             | 07/05/2015 | 8.25   | Call | Bond Future | 10,268.5900                 | 10.2686                     | 9,568.0900            | 9.5681                | (6.822)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.50   | Put  | Bond Future | 626.4900                    | 0.6265                      | 781.1200              | 0.7811                | 24.682            | 0            | 0           | 4,350         |
| 2015/01/30 | R186             | 07/05/2015 | 7.80   | Put  | Bond Future | 235.0400                    | 0.2350                      | 304.0000              | 0.3040                | 29.340            | 0            | 0           | 300           |
| 2015/01/30 | R186             | 07/05/2015 | 8.24   | Put  | Bond Future | 43.4600                     | 0.0435                      | 54.0400               | 0.0540                | 24.344            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.45   | Put  | Bond Future | 728.5400                    | 0.7285                      | 900.6400              | 0.9006                | 23.623            | 0            | 0           | 4,400         |
| 2015/01/30 | R186             | 07/05/2015 | 8.26   | Put  | Bond Future | 39.9600                     | 0.0400                      | 49.3500               | 0.0493                | 23.498            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 8.25   | Put  | Bond Future | 41.6900                     | 0.0417                      | 51.6500               | 0.0517                | 23.891            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.50   | Call | Bond Future | 4,470.4700                  | 4.4705                      | 3,914.6400            | 3.9146                | (12.433)          | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.40   | Put  | Bond Future | 843.4800                    | 0.8435                      | 1,034.2200            | 1.0342                | 22.613            | 0            | 0           | 4,350         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R186             | 07/05/2015 | 8.26   | Call | Bond Future | 10,348.8700           | 10.3489             | 9,647.8000      | 9.6478        | (6.774)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.80   | Call | Bond Future | 6,688.1200            | 6.6881              | 6,046.6200      | 6.0466        | (9.592)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 8.24   | Call | Bond Future | 10,188.2700           | 10.1883             | 9,488.3900      | 9.4884        | (6.869)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 07/05/2015 | 7.45   | Call | Bond Future | 4,130.2000            | 4.1302              | 3,591.8400      | 3.5918        | (13.035)          | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 8.90   | Put  | Bond Future | 35.8200               | 0.0358              | 36.4700         | 0.0365        | 1.815             | 0            | 0           | 2,500         |
| 2015/01/30 | R186             | 06/08/2015 | 8.00   | Put  | Bond Future | 431.8500              | 0.4319              | 516.2200        | 0.5162        | 19.537            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 |        |      | Bond Future | 7.0833                | 127.8303            | 7.1639          | 127.1053      | 1.137             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 8.00   | Call | Bond Future | 8,362.2800            | 8.3623              | 7,721.6400      | 7.7216        | (7.661)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 8.01   | Call | Bond Future | 8,435.1500            | 8.4351              | 7,791.8500      | 7.7918        | (7.626)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 7.99   | Call | Bond Future | 8,289.5400            | 8.2895              | 7,650.5800      | 7.6506        | (7.708)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 8.90   | Call | Bond Future | 15,106.6200           | 15.1066             | 14,382.2600     | 14.3823       | (4.795)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 7.99   | Put  | Bond Future | 441.9200              | 0.4419              | 527.9700        | 0.5280        | 19.472            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 06/08/2015 | 8.01   | Put  | Bond Future | 421.9800              | 0.4220              | 503.6900        | 0.5037        | 19.363            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 8.24   | Call | Bond Future | 10,293.6900           | 10.2937             | 9,604.9600      | 9.6050        | (6.691)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 8.25   | Put  | Bond Future | 489.1700              | 0.4892              | 537.6800        | 0.5377        | 9.917             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 |        |      | Bond Future | 7.0767                | 130.0965            | 7.1602          | 129.3571      | 1.180             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 9.00   | Put  | Bond Future | 94.6000               | 0.0946              | 94.6100         | 0.0946        | 0.011             | 0            | 0           | 2,600         |
| 2015/01/30 | R186             | 05/11/2015 | 8.24   | Put  | Bond Future | 498.1700              | 0.4982              | 548.8000        | 0.5488        | 10.163            | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 8.26   | Put  | Bond Future | 480.0900              | 0.4801              | 526.7500        | 0.5267        | 9.719             | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 9.00   | Call | Bond Future | 15,737.0300           | 15.7370             | 14,997.6800     | 14.9977       | (4.698)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 8.25   | Call | Bond Future | 10,364.3400           | 10.3643             | 9,673.4900      | 9.6735        | (6.666)           | 0            | 0           | 0             |
| 2015/01/30 | R186             | 05/11/2015 | 8.26   | Call | Bond Future | 10,434.8400           | 10.4348             | 9,742.1400      | 9.7421        | (6.638)           | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 288.99 | Put  | Bond Future | 3,923.4400            | 3.9234              | 2,920.8100      | 2.9208        | (25.555)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 |        |      | Bond Future | 285.0666              | 285.0666            | 286.0692        | 286.0692      | 0.352             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 289.01 | Put  | Bond Future | 3,943.4400            | 3.9434              | 2,940.8100      | 2.9408        | (25.425)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 288.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 289.00 | Put  | Bond Future | 3,933.4400            | 3.9334              | 2,930.8100      | 2.9308        | (25.490)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 289.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 05/02/2015 | 289.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 | 294.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 |        |      | Bond Future | 289.5401              | 289.5401            | 290.5573        | 290.5573      | 0.351             | 0.0000       | 0.0000      | 888           |
| 2015/01/30 | R197             | 07/05/2015 | 294.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 | 293.99 | Put  | Bond Future | 4,449.8800            | 4.4499              | 3,432.6700      | 3.4327        | (22.859)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 | 294.01 | Put  | Bond Future | 4,469.8800            | 4.4699              | 3,452.6700      | 3.4527        | (22.757)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 | 294.00 | Put  | Bond Future | 4,459.8800            | 4.4599              | 3,442.6700      | 3.4427        | (22.808)          | 0            | 0           | 0             |
| 2015/01/30 | R197             | 07/05/2015 | 293.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 288.00 | Call | Bond Future | 321.4400              | 0.3214              | 1,349.5100      | 1.3495        | 319.833           | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 |        |      | Bond Future | 288.3214              | 288.3214            | 289.3495        | 289.3495      | 0.357             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 288.01 | Call | Bond Future | 311.4400              | 0.3114              | 1,339.5100      | 1.3395        | 330.102           | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 287.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 288.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 288.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R197             | 06/08/2015 | 287.99 | Call | Bond Future | 331.4400              | 0.3314              | 1,359.5100      | 1.3595        | 310.183           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 05/02/2015 | 233.01 | Call | Bond Future | 2,879.2000            | 2.8792              | 2,851.2500      | 2.8513        | (0.971)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 05/02/2015 |        |      | Bond Future | 235.8892              | 235.8892            | 235.8613        | 235.8613      | (0.012)           | 0.0000       | 0.0000      | 223           |
| 2015/01/30 | R202             | 05/02/2015 | 232.99 | Call | Bond Future | 2,899.2000            | 2.8992              | 2,871.2500      | 2.8713        | (0.964)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R202             | 05/02/2015 | 233.00 | Call | Bond Future | 2,889.2000            | 2.8892              | 2,861.2500      | 2.8613        | (0.967)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 05/02/2015 | 232.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 05/02/2015 | 233.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 05/02/2015 | 233.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 |        |      | Bond Future | 239.5910              | 239.5910            | 239.5617        | 239.5617      | (0.012)           | 0.0000       | 0.0000      | 50,761        |
| 2015/01/30 | R202             | 07/05/2015 | 238.49 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 | 238.50 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 | 238.51 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 | 238.51 | Call | Bond Future | 1,080.9800            | 1.0810              | 1,051.7300      | 1.0517        | (2.706)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 | 238.49 | Call | Bond Future | 1,100.9800            | 1.1010              | 1,071.7300      | 1.0717        | (2.657)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 07/05/2015 | 238.50 | Call | Bond Future | 1,090.9800            | 1.0910              | 1,061.7300      | 1.0617        | (2.681)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 |        |      | Bond Future | 240.4060              | 240.4060            | 240.3708        | 240.3708      | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 239.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 240.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 240.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 240.01 | Call | Bond Future | 396.0500              | 0.3960              | 360.7800        | 0.3608        | (8.905)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 239.99 | Call | Bond Future | 416.0500              | 0.4160              | 380.7800        | 0.3808        | (8.477)           | 0            | 0           | 0             |
| 2015/01/30 | R202             | 06/08/2015 | 240.00 | Call | Bond Future | 406.0500              | 0.4060              | 370.7800        | 0.3708        | (8.686)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 7.69   | Call | Bond Future | 3,605.6200            | 3.6056              | 3,446.7800      | 3.4468        | (4.405)           | 0            | 0           | 55            |
| 2015/01/30 | R203             | 05/02/2015 |        |      | Bond Future | 6.1760                | 108.2602            | 6.2413          | 108.1014      | 1.057             | 0.0000       | 0.0000      | 10,008        |
| 2015/01/30 | R203             | 05/02/2015 | 8.34   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 8.35   | Call | Bond Future | 5,128.6500            | 5.1287              | 4,969.8100      | 4.9698        | (3.097)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 8.36   | Call | Bond Future | 5,151.5000            | 5.1515              | 4,992.6600      | 4.9927        | (3.083)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 8.34   | Call | Bond Future | 5,105.7900            | 5.1058              | 4,946.9500      | 4.9469        | (3.111)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 7.69   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 8.36   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/02/2015 | 8.35   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 |        |      | Bond Future | 6.1588                | 105.7841            | 6.2320          | 105.6224      | 1.188             | 0.0000       | 0.0000      | 4,774         |
| 2015/01/30 | R203             | 07/05/2015 | 7.24   | Put  | Bond Future | 3.8400                | 0.0038              | 5.1600          | 0.0052        | 34.375            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 | 7.26   | Put  | Bond Future | 3.4400                | 0.0034              | 4.6000          | 0.0046        | 33.721            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 | 7.25   | Put  | Bond Future | 3.6400                | 0.0036              | 4.8900          | 0.0049        | 34.341            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 | 7.25   | Call | Bond Future | 2,384.0600            | 2.3841              | 2,223.5400      | 2.2235        | (6.733)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 | 7.26   | Call | Bond Future | 2,405.3500            | 2.4053              | 2,244.7400      | 2.2447        | (6.677)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 07/05/2015 | 7.24   | Call | Bond Future | 2,362.7600            | 2.3628              | 2,202.3100      | 2.2023        | (6.791)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.74   | Call | Bond Future | 1,430.9600            | 1.4310              | 1,287.5100      | 1.2875        | (10.025)          | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.75   | Put  | Bond Future | 103.2300              | 0.1032              | 125.9200        | 0.1259        | 21.980            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 |        |      | Bond Future | 6.0691                | 107.5791            | 6.1529          | 107.4124      | 1.380             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.75   | Call | Bond Future | 1,447.8800            | 1.4479              | 1,303.9000      | 1.3039        | (9.944)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.76   | Call | Bond Future | 1,464.8500            | 1.4649              | 1,320.3600      | 1.3204        | (9.864)           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.74   | Put  | Bond Future | 105.9000              | 0.1059              | 129.1200        | 0.1291        | 21.926            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 06/08/2015 | 6.76   | Put  | Bond Future | 100.6200              | 0.1006              | 122.8000        | 0.1228        | 22.043            | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/11/2015 | 5.99   | Call | Bond Future | 164.6700              | 0.1647              | 524.6800        | 0.5247        | 218.625           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/11/2015 | 6.00   | Put  | Bond Future | 0.0000                | 0.0000              | 522.3300        | 0.5223        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/11/2015 |        |      | Bond Future | 5.8970                | 105.3159            | 5.9935          | 105.1451      | 1.636             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R203             | 05/11/2015 | 6.00   | Call | Bond Future | 182.3600              | 0.1824              | 533.8600        | 0.5339        | 192.751           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/11/2015 | 6.01   | Call | Bond Future | 200.0500              | 0.2000              | 543.5000        | 0.5435        | 171.682           | 0            | 0           | 0             |
| 2015/01/30 | R203             | 05/11/2015 | 5.99   | Put  | Bond Future | 0.0000                | 0.0000              | 530.8400        | 0.5308        | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R203             | 05/11/2015 | 6.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 514.2800              | 0.5143                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 |        |      | Bond Future | 6.3666                      | 106.6211                    | 6.4317                | 106.3942              | 1.022             | 0.0000       | 0.0000      | 7,797         |
| 2015/01/30 | R204             | 05/02/2015 | 8.25   | Call | Bond Future | 6,328.7300                  | 6.3287                      | 6,101.9100            | 6.1019                | (3.584)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 | 8.26   | Call | Bond Future | 6,361.0700                  | 6.3611                      | 6,134.2500            | 6.1342                | (3.566)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 | 8.24   | Call | Bond Future | 6,296.3800                  | 6.2964                      | 6,069.5600            | 6.0696                | (3.602)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 | 8.26   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 | 8.25   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/02/2015 | 8.24   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 | 7.51   | Put  | Bond Future | 6.1800                      | 0.0062                      | 7.8500                | 0.0079                | 27.023            | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 |        |      | Bond Future | 6.3725                      | 108.2854                    | 6.4429                | 108.0546              | 1.105             | 0.0000       | 0.0000      | 8,394         |
| 2015/01/30 | R204             | 07/05/2015 | 7.50   | Put  | Bond Future | 6.5100                      | 0.0065                      | 8.3200                | 0.0083                | 27.803            | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 | 7.49   | Call | Bond Future | 3,596.6200                  | 3.5966                      | 3,367.7600            | 3.3678                | (6.363)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 | 7.50   | Call | Bond Future | 3,627.7000                  | 3.6277                      | 3,398.7500            | 3.3988                | (6.311)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 | 7.51   | Call | Bond Future | 3,658.7900                  | 3.6588                      | 3,429.7000            | 3.4297                | (6.261)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 07/05/2015 | 7.49   | Put  | Bond Future | 6.8700                      | 0.0069                      | 8.7700                | 0.0088                | 27.656            | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 7.74   | Call | Bond Future | 4,230.3100                  | 4.2303                      | 3,994.4400            | 3.9944                | (5.576)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 7.75   | Put  | Bond Future | 22.2300                     | 0.0222                      | 23.0300               | 0.0230                | 3.599             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 |        |      | Bond Future | 6.3367                      | 106.0847                    | 6.4139                | 105.8478              | 1.217             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 8.41   | Call | Bond Future | 6,144.4100                  | 6.1444                      | 5,907.4800            | 5.9075                | (3.856)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 7.74   | Put  | Bond Future | 22.9400                     | 0.0229                      | 23.9000               | 0.0239                | 4.185             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 7.76   | Put  | Bond Future | 21.4400                     | 0.0214                      | 22.1900               | 0.0222                | 3.498             | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 8.41   | Put  | Bond Future | 1.5000                      | 0.0015                      | 1.4000                | 0.0014                | (6.667)           | 0            | 0           | 699           |
| 2015/01/30 | R204             | 06/08/2015 | 7.75   | Call | Bond Future | 4,258.8300                  | 4.2588                      | 4,022.8000            | 4.0228                | (5.542)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 06/08/2015 | 7.76   | Call | Bond Future | 4,287.2600                  | 4.2873                      | 4,051.1800            | 4.0512                | (5.507)           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 |        |      | Bond Future | 6.2529                      | 107.9651                    | 6.3374                | 107.7228              | 1.350             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.25   | Call | Bond Future | 0.0000                      | 0.0000                      | 812.8800              | 0.8129                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.24   | Put  | Bond Future | 37.1600                     | 0.0372                      | 1,078.6100            | 1.0786                | 2802.610          | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.26   | Put  | Bond Future | 0.0000                      | 0.0000                      | 1,048.6600            | 1.0487                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.25   | Put  | Bond Future | 8.4200                      | 0.0084                      | 1,063.5600            | 1.0636                | 12531.354         | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.26   | Call | Bond Future | 20.3200                     | 0.0203                      | 826.7200              | 0.8267                | 3968.504          | 0            | 0           | 0             |
| 2015/01/30 | R204             | 05/11/2015 | 6.24   | Call | Bond Future | 0.0000                      | 0.0000                      | 799.1900              | 0.7992                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 | 8.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 |        |      | Bond Future | 6.4870                      | 103.6886                    | 6.5620                | 103.3710              | 1.156             | 0.0000       | 0.0000      | 16,578        |
| 2015/01/30 | R207             | 05/02/2015 | 8.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 | 8.50   | Call | Bond Future | 8,125.7500                  | 8.1258                      | 7,808.1800            | 7.8082                | (3.908)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 | 8.51   | Call | Bond Future | 8,164.1300                  | 8.1641                      | 7,846.5600            | 7.8466                | (3.890)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 | 8.49   | Call | Bond Future | 8,087.3500                  | 8.0874                      | 7,769.7800            | 7.7698                | (3.927)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/02/2015 | 8.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 |        |      | Bond Future | 6.5015                      | 105.3071                    | 6.5814                | 104.9842              | 1.228             | 0.0000       | 0.0000      | 21,539        |
| 2015/01/30 | R207             | 07/05/2015 | 8.25   | Call | Bond Future | 6,797.0500                  | 6.7971                      | 6,474.1000            | 6.4741                | (4.751)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 | 7.73   | Call | Bond Future | 4,840.9000                  | 4.8409                      | 4,518.7100            | 4.5187                | (6.656)           | 0            | 0           | 66            |
| 2015/01/30 | R207             | 07/05/2015 | 8.24   | Put  | Bond Future | 0.2800                      | 0.0003                      | 0.2700                | 0.0003                | (3.571)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 | 8.26   | Put  | Bond Future | 0.2400                      | 0.0002                      | 0.2300                | 0.0002                | (4.167)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 | 7.73   | Put  | Bond Future | 6.9800                      | 0.0070                      | 7.7300                | 0.0077                | 10.745            | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 | 8.25   | Put  | Bond Future | 0.2600                      | 0.0003                      | 0.2500                | 0.0003                | (3.846)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 07/05/2015 | 8.26   | Call | Bond Future | 6,834.3100                  | 6.8343                      | 6,511.3600            | 6.5114                | (4.725)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R207             | 07/05/2015 | 8.24   | Call | Bond Future | 6,759.7800            | 6.7598              | 6,436.8300      | 6.4368        | (4.778)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.76   | Call | Bond Future | 4,837.8100            | 4.8378              | 4,509.5200      | 4.5095        | (6.786)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 |        |      | Bond Future | 6.4839                | 103.4500            | 6.5697          | 103.1195      | 1.323             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.74   | Call | Bond Future | 4,768.1200            | 4.7681              | 4,440.3200      | 4.4403        | (6.875)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.75   | Call | Bond Future | 4,803.0600            | 4.8031              | 4,474.9000      | 4.4749        | (6.832)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.46   | Call | Bond Future | 3,804.1600            | 3.8042              | 3,491.4300      | 3.4914        | (8.221)           | 0            | 0           | 70            |
| 2015/01/30 | R207             | 06/08/2015 | 7.74   | Put  | Bond Future | 54.5300               | 0.0545              | 57.2200         | 0.0572        | 4.933             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.76   | Put  | Bond Future | 51.3100               | 0.0513              | 53.5100         | 0.0535        | 4.288             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.46   | Put  | Bond Future | 118.2200              | 0.1182              | 135.9800        | 0.1360        | 15.023            | 0            | 0           | 0             |
| 2015/01/30 | R207             | 06/08/2015 | 7.75   | Put  | Bond Future | 53.0000               | 0.0530              | 55.3300         | 0.0553        | 4.396             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.76   | Call | Bond Future | 4,885.9200            | 4.8859              | 4,549.6800      | 4.5497        | (6.882)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 |        |      | Bond Future | 6.4277                | 105.2839            | 6.5196          | 104.9463      | 1.429             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.74   | Call | Bond Future | 4,821.8500            | 4.8219              | 4,486.2000      | 4.4862        | (6.961)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.75   | Call | Bond Future | 4,854.0000            | 4.8540              | 4,517.9200      | 4.5179        | (6.924)           | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.43   | Call | Bond Future | 3,843.7600            | 3.8438              | 3,527.9400      | 3.5279        | (8.216)           | 0            | 0           | 53            |
| 2015/01/30 | R207             | 05/11/2015 | 7.74   | Put  | Bond Future | 125.2000              | 0.1252              | 127.1300        | 0.1271        | 1.542             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.43   | Put  | Bond Future | 232.6900              | 0.2327              | 254.4500        | 0.2545        | 9.351             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.76   | Put  | Bond Future | 119.7300              | 0.1197              | 121.0700        | 0.1211        | 1.119             | 0            | 0           | 0             |
| 2015/01/30 | R207             | 05/11/2015 | 7.75   | Put  | Bond Future | 122.5700              | 0.1226              | 124.0700        | 0.1241        | 1.224             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 | 8.51   | Call | Bond Future | 8,892.4100            | 8.8924              | 8,568.8600      | 8.5689        | (3.638)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 |        |      | Bond Future | 6.6271                | 103.0669            | 6.6920          | 102.7434      | 0.979             | 0.0000       | 0.0000      | 14,937        |
| 2015/01/30 | R208             | 05/02/2015 | 8.49   | Call | Bond Future | 8,803.1200            | 8.8031              | 8,479.5700      | 8.4796        | (3.675)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 | 8.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 | 8.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 | 8.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/02/2015 | 8.50   | Call | Bond Future | 8,847.7800            | 8.8478              | 8,524.2300      | 8.5242        | (3.657)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 | 8.01   | Call | Bond Future | 6,340.3100            | 6.3403              | 6,011.3000      | 6.0113        | (5.189)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 |        |      | Bond Future | 6.6436                | 101.2765            | 6.7119          | 100.9474      | 1.029             | 0.0000       | 0.0000      | 47,315        |
| 2015/01/30 | R208             | 07/05/2015 | 7.99   | Call | Bond Future | 6,251.6700            | 6.2517              | 5,922.7400      | 5.9227        | (5.261)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 | 8.00   | Call | Bond Future | 6,296.0200            | 6.2960              | 5,967.0300      | 5.9670        | (5.225)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 | 7.99   | Put  | Bond Future | 5.2900                | 0.0053              | 5.4200          | 0.0054        | 2.457             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 | 8.01   | Put  | Bond Future | 4.7600                | 0.0048              | 4.8100          | 0.0048        | 1.050             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 07/05/2015 | 8.00   | Put  | Bond Future | 5.0400                | 0.0050              | 5.1100          | 0.0051        | 1.389             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 |        |      | Bond Future | 6.6347                | 102.9951            | 6.7072          | 102.6584      | 1.093             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.00   | Call | Bond Future | 6,168.5000            | 6.1685              | 5,832.1200      | 5.8321        | (5.453)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.01   | Call | Bond Future | 6,209.9800            | 6.2100              | 5,873.5300      | 5.8735        | (5.418)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.85   | Call | Bond Future | 9,701.1700            | 9.7012              | 9,364.2200      | 9.3642        | (3.473)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 7.99   | Call | Bond Future | 6,126.8400            | 6.1268              | 5,790.7200      | 5.7907        | (5.486)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.01   | Put  | Bond Future | 48.7200               | 0.0487              | 48.9700         | 0.0490        | 0.513             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.00   | Put  | Bond Future | 50.3500               | 0.0504              | 50.6700         | 0.0507        | 0.636             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 06/08/2015 | 8.85   | Put  | Bond Future | 1.9000                | 0.0019              | 1.6500          | 0.0017        | (13.158)          | 0            | 0           | 198           |
| 2015/01/30 | R208             | 06/08/2015 | 7.99   | Put  | Bond Future | 51.8400               | 0.0518              | 52.4200         | 0.0524        | 1.119             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 |        |      | Bond Future | 6.5999                | 101.4183            | 6.6765          | 101.0744      | 1.162             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 8.48   | Call | Bond Future | 8,070.5300            | 8.0705              | 7,724.5700      | 7.7246        | (4.287)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 7.74   | Put  | Bond Future | 215.3300              | 0.2153              | 232.5100        | 0.2325        | 7.978             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 7.75   | Call | Bond Future | 5,221.5400            | 5.2215              | 4,894.0000      | 4.8940        | (6.273)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 7.76   | Call | Bond Future | 5,259.5500            | 5.2596              | 4,931.1200      | 4.9311        | (6.244)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R208             | 05/11/2015 | 8.48   | Put  | Bond Future | 36.3700                     | 0.0364                      | 34.2300               | 0.0342                | (5.884)           | 0            | 0           | 2,200         |
| 2015/01/30 | R208             | 05/11/2015 | 7.74   | Call | Bond Future | 5,183.5900                  | 5.1836                      | 4,856.9500            | 4.8569                | (6.301)           | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 7.76   | Put  | Bond Future | 206.8300                    | 0.2068                      | 222.2200              | 0.2222                | 7.441             | 0            | 0           | 0             |
| 2015/01/30 | R208             | 05/11/2015 | 7.75   | Put  | Bond Future | 211.0400                    | 0.2110                      | 227.3200              | 0.2273                | 7.714             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 |        |      | Bond Future | 7.6277                      | 87.9227                     | 7.6824                | 87.4167               | 0.717             | 0.0000       | 0.0000      | 11,820        |
| 2015/01/30 | R209             | 05/02/2015 | 9.25   | Call | Bond Future | 13,288.0400                 | 13.2880                     | 12,782.0200           | 12.7820               | (3.808)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.26   | Call | Bond Future | 13,359.9300                 | 13.3599                     | 12,853.9100           | 12.8539               | (3.788)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.24   | Call | Bond Future | 13,216.0400                 | 13.2160                     | 12,710.0200           | 12.7100               | (3.829)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.25   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.00   | Call | Bond Future | 11,454.1600                 | 11.4542                     | 10,948.1400           | 10.9481               | (4.418)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.24   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/02/2015 | 9.26   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 |        |      | Bond Future | 7.6580                      | 86.1476                     | 7.7141                | 85.6334               | 0.732             | 0.0000       | 0.0000      | 4,783         |
| 2015/01/30 | R209             | 07/05/2015 | 8.99   | Put  | Bond Future | 38.0400                     | 0.0380                      | 40.1700               | 0.0402                | 5.599             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 | 9.01   | Put  | Bond Future | 35.1400                     | 0.0351                      | 36.9100               | 0.0369                | 5.037             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 | 8.99   | Call | Bond Future | 11,101.8900                 | 11.1019                     | 10,589.8200           | 10.5898               | (4.612)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 | 9.00   | Put  | Bond Future | 36.6300                     | 0.0366                      | 38.5100               | 0.0385                | 5.132             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 | 9.00   | Call | Bond Future | 11,175.1500                 | 11.1752                     | 10,662.8300           | 10.6628               | (4.584)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 07/05/2015 | 9.01   | Call | Bond Future | 11,248.2200                 | 11.2482                     | 10,735.7900           | 10.7358               | (4.556)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 8.99   | Put  | Bond Future | 240.5900                    | 0.2406                      | 248.6800              | 0.2487                | 3.363             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 |        |      | Bond Future | 7.6778                      | 87.6096                     | 7.7354                | 87.0848               | 0.751             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.01   | Put  | Bond Future | 229.6000                    | 0.2296                      | 236.5500              | 0.2366                | 3.027             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.90   | Call | Bond Future | 17,203.4000                 | 17.2034                     | 16,678.0900           | 16.6781               | (3.054)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.00   | Call | Bond Future | 11,157.5100                 | 11.1575                     | 10,639.9500           | 10.6399               | (4.639)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.01   | Call | Bond Future | 11,226.1700                 | 11.2262                     | 10,708.3300           | 10.7083               | (4.613)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 8.99   | Call | Bond Future | 11,088.2900                 | 11.0883                     | 10,571.5900           | 10.5716               | (4.660)           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.00   | Put  | Bond Future | 235.3200                    | 0.2353                      | 242.5500              | 0.2425                | 3.072             | 0            | 0           | 0             |
| 2015/01/30 | R209             | 06/08/2015 | 9.90   | Put  | Bond Future | 19.1400                     | 0.0191                      | 18.6200               | 0.0186                | (2.717)           | 0            | 0           | 2,914         |
| 2015/01/30 | R209             | 05/11/2015 | 7.99   | Put  | Bond Future | 0.0000                      | 0.0000                      | 2,549.1300            | 2.5491                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/11/2015 |        |      | Bond Future | 7.6870                      | 86.0122                     | 7.7461                | 85.4772               | 0.769             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R209             | 05/11/2015 | 8.01   | Put  | Bond Future | 0.0000                      | 0.0000                      | 2,480.3400            | 2.4803                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/11/2015 | 8.00   | Put  | Bond Future | 0.0000                      | 0.0000                      | 2,514.5400            | 2.5145                | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/11/2015 | 7.99   | Call | Bond Future | 2,691.3100                  | 2.6913                      | 4,705.4400            | 4.7054                | 74.838            | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/11/2015 | 8.00   | Call | Bond Future | 2,777.9800                  | 2.7780                      | 4,757.5200            | 4.7575                | 71.258            | 0            | 0           | 0             |
| 2015/01/30 | R209             | 05/11/2015 | 8.01   | Call | Bond Future | 2,864.5100                  | 2.8645                      | 4,809.8500            | 4.8099                | 67.912            | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 | 175.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 |        |      | Bond Future | 175.9207                    | 175.9207                    | 175.8997              | 175.8997              | (0.012)           | 0.0000       | 0.0000      | 82            |
| 2015/01/30 | R210             | 05/02/2015 | 175.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 | 175.01 | Call | Bond Future | 910.7100                    | 0.9107                      | 889.7500              | 0.8897                | (2.302)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 | 174.99 | Call | Bond Future | 930.7100                    | 0.9307                      | 909.7500              | 0.9097                | (2.252)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 | 175.00 | Call | Bond Future | 920.7100                    | 0.9207                      | 899.7500              | 0.8997                | (2.277)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 05/02/2015 | 174.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 07/05/2015 |        |      | Bond Future | 176.6065                    | 176.6065                    | 176.5846              | 176.5846              | (0.012)           | 0.0000       | 0.0000      | 536           |
| 2015/01/30 | R210             | 07/05/2015 | 177.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 07/05/2015 | 176.99 | Put  | Bond Future | 383.4500                    | 0.3834                      | 405.4200              | 0.4054                | 5.730             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R210             | 07/05/2015 | 177.01 | Put  | Bond Future | 403.4500                    | 0.4034                      | 425.4200              | 0.4254                | 5.446             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 07/05/2015 | 177.00 | Put  | Bond Future | 393.4500                    | 0.3934                      | 415.4200              | 0.4154                | 5.584             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 07/05/2015 | 177.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 07/05/2015 | 176.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 179.01 | Call | Bond Future | 606.7100                    | 0.6067                      | 580.4300              | 0.5804                | (4.332)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 |        |      | Bond Future | 179.6167                    | 179.6167                    | 179.5904              | 179.5904              | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 178.99 | Call | Bond Future | 626.7100                    | 0.6267                      | 600.4300              | 0.6004                | (4.193)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 179.00 | Call | Bond Future | 616.7100                    | 0.6167                      | 590.4300              | 0.5904                | (4.261)           | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 178.99 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 179.01 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R210             | 06/08/2015 | 179.00 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 133.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 |        |      | Bond Future | 130.3696                    | 130.3696                    | 130.3533              | 130.3533              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 133.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 132.99 | Put  | Bond Future | 2,620.3700                  | 2.6204                      | 2,636.7400            | 2.6367                | 0.625             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 133.01 | Put  | Bond Future | 2,640.3700                  | 2.6404                      | 2,656.7400            | 2.6567                | 0.620             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 132.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 05/02/2015 | 133.00 | Put  | Bond Future | 2,630.3700                  | 2.6304                      | 2,646.7400            | 2.6467                | 0.622             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 | 134.99 | Put  | Bond Future | 2,574.4800                  | 2.5745                      | 2,591.6200            | 2.5916                | 0.666             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 |        |      | Bond Future | 132.4155                    | 132.4155                    | 132.3984              | 132.3984              | (0.013)           | 0.0000       | 0.0000      | 1,120         |
| 2015/01/30 | R211             | 07/05/2015 | 135.01 | Put  | Bond Future | 2,594.4800                  | 2.5945                      | 2,611.6200            | 2.6116                | 0.661             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 | 134.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 | 135.00 | Put  | Bond Future | 2,584.4800                  | 2.5845                      | 2,601.6200            | 2.6016                | 0.663             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 | 135.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 07/05/2015 | 135.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 |        |      | Bond Future | 134.6191                    | 134.6191                    | 134.5987              | 134.5987              | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 134.99 | Put  | Bond Future | 370.9100                    | 0.3709                      | 391.3400              | 0.3913                | 5.508             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 135.01 | Put  | Bond Future | 390.9100                    | 0.3909                      | 411.3400              | 0.4113                | 5.226             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 134.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 135.00 | Put  | Bond Future | 380.9100                    | 0.3809                      | 401.3400              | 0.4013                | 5.363             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 135.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R211             | 06/08/2015 | 135.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 |        |      | Bond Future | 136.1278                    | 136.1278                    | 136.0249              | 136.0249              | (0.076)           | 0.0000       | 0.0000      | 1,621         |
| 2015/01/30 | R212             | 05/02/2015 | 137.99 | Put  | Bond Future | 1,862.2100                  | 1.8622                      | 1,965.0600            | 1.9651                | 5.523             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 | 138.01 | Put  | Bond Future | 1,882.2100                  | 1.8822                      | 1,985.0600            | 1.9851                | 5.464             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 | 138.00 | Put  | Bond Future | 1,872.2100                  | 1.8722                      | 1,975.0600            | 1.9751                | 5.494             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 | 138.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 | 137.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 05/02/2015 | 138.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 | 141.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 |        |      | Bond Future | 138.2640                    | 138.2640                    | 138.1590              | 138.1590              | (0.076)           | 0.0000       | 0.0000      | 1,158         |
| 2015/01/30 | R212             | 07/05/2015 | 140.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 | 141.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 | 140.99 | Put  | Bond Future | 2,726.0000                  | 2.7260                      | 2,830.9600            | 2.8310                | 3.850             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 | 141.01 | Put  | Bond Future | 2,746.0000                  | 2.7460                      | 2,850.9600            | 2.8510                | 3.822             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 07/05/2015 | 141.00 | Put  | Bond Future | 2,736.0000                  | 2.7360                      | 2,840.9600            | 2.8410                | 3.836             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R212             | 06/08/2015 | 141.01 | Put  | Bond Future | 447.9300              | 0.4479              | 557.8100        | 0.5578        | 24.531            | 0            | 0           | 0             |
| 2015/01/30 | R212             | 06/08/2015 |        |      | Bond Future | 140.5621              | 140.5621            | 140.4522        | 140.4522      | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R212             | 06/08/2015 | 141.00 | Put  | Bond Future | 437.9300              | 0.4379              | 547.8100        | 0.5478        | 25.091            | 0            | 0           | 0             |
| 2015/01/30 | R212             | 06/08/2015 | 140.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 06/08/2015 | 141.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 06/08/2015 | 141.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R212             | 06/08/2015 | 140.99 | Put  | Bond Future | 427.9300              | 0.4279              | 537.8100        | 0.5378        | 25.677            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 | 9.26   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 |        |      | Bond Future | 7.4529                | 98.9473             | 7.5226          | 98.3227       | 0.935             | 0.0000       | 0.0000      | 15,818        |
| 2015/01/30 | R213             | 05/02/2015 | 9.25   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 | 9.24   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 | 9.25   | Call | Bond Future | 14,428.3700           | 14.4284             | 13,803.7800     | 13.8038       | (4.329)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 | 9.26   | Call | Bond Future | 14,499.7200           | 14.4997             | 13,875.1300     | 13.8751       | (4.308)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/02/2015 | 9.24   | Call | Bond Future | 14,356.9300           | 14.3569             | 13,732.3400     | 13.7323       | (4.350)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 | 8.74   | Call | Bond Future | 10,373.2300           | 10.3732             | 9,745.5100      | 9.7455        | (6.051)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 | 8.75   | Put  | Bond Future | 38.0300               | 0.0380              | 44.6000         | 0.0446        | 17.276            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 |        |      | Bond Future | 7.4821                | 96.9480             | 7.5538          | 96.3133       | 0.958             | 0.0000       | 0.0000      | 2,293         |
| 2015/01/30 | R213             | 07/05/2015 | 8.75   | Call | Bond Future | 10,447.4200           | 10.4474             | 9,819.2400      | 9.8192        | (6.013)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 | 8.76   | Call | Bond Future | 10,521.5500           | 10.5215             | 9,892.9400      | 9.8929        | (5.974)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 | 8.74   | Put  | Bond Future | 39.5400               | 0.0395              | 46.5700         | 0.0466        | 17.779            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 07/05/2015 | 8.76   | Put  | Bond Future | 36.5600               | 0.0366              | 42.7000         | 0.0427        | 16.794            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 |        |      | Bond Future | 7.4994                | 98.5927             | 7.5733          | 97.9452       | 0.985             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.49   | Put  | Bond Future | 418.3900              | 0.4184              | 486.2600        | 0.4863        | 16.222            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.51   | Put  | Bond Future | 400.3800              | 0.4004              | 464.8200        | 0.4648        | 16.095            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.49   | Call | Bond Future | 8,613.1800            | 8.6132              | 8,033.5900      | 8.0336        | (6.729)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.50   | Put  | Bond Future | 409.2900              | 0.4093              | 475.8800        | 0.4759        | 16.270            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.50   | Call | Bond Future | 8,681.6900            | 8.6817              | 8,100.8200      | 8.1008        | (6.691)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 06/08/2015 | 8.51   | Call | Bond Future | 8,750.2900            | 8.7503              | 8,167.2700      | 8.1673        | (6.663)           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.76   | Call | Bond Future | 2,174.1500            | 2.1741              | 4,119.5500      | 4.1195        | 89.479            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 |        |      | Bond Future | 7.5068                | 96.7919             | 7.5828          | 96.1319       | 1.013             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.74   | Call | Bond Future | 2,004.9200            | 2.0049              | 4,022.3200      | 4.0223        | 100.622           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.75   | Call | Bond Future | 2,089.5900            | 2.0896              | 4,070.8000      | 4.0708        | 94.813            | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.74   | Put  | Bond Future | 0.0000                | 0.0000              | 2,677.4800      | 2.6775        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.76   | Put  | Bond Future | 0.0000                | 0.0000              | 2,605.4800      | 2.6055        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R213             | 05/11/2015 | 7.75   | Put  | Bond Future | 0.0000                | 0.0000              | 2,641.2900      | 2.6413        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 | 9.50   | Call | Bond Future | 15,481.2000           | 15.4812             | 14,986.5100     | 14.9865       | (3.195)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 |        |      | Bond Future | 7.6877                | 89.6366             | 7.7374          | 89.1419       | 0.646             | 0.0000       | 0.0000      | 9,584         |
| 2015/01/30 | R214             | 05/02/2015 | 9.51   | Call | Bond Future | 15,553.7500           | 15.5538             | 15,059.0600     | 15.0591       | (3.181)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 | 9.49   | Call | Bond Future | 15,408.5300           | 15.4085             | 14,913.8400     | 14.9138       | (3.210)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R214             | 07/05/2015 |        |      | Bond Future | 7.7165                | 87.7452             | 7.7673          | 87.2425       | 0.659             | 0.0000       | 0.0000      | 5,983         |
| 2015/01/30 | R214             | 07/05/2015 | 9.15   | Call | Bond Future | 12,584.5700           | 12.5846             | 12,085.8800     | 12.0859       | (3.963)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 07/05/2015 | 9.16   | Call | Bond Future | 12,660.4700           | 12.6605             | 12,161.5200     | 12.1615       | (3.941)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 07/05/2015 | 9.14   | Put  | Bond Future | 30.0500               | 0.0300              | 34.3400         | 0.0343        | 14.276            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/01/30 | R214             | 07/05/2015 | 9.16   | Put  | Bond Future | 27.8500               | 0.0279              | 31.6000         | 0.0316        | 13.465            | 0            | 0           | 0             |
| 2015/01/30 | R214             | 07/05/2015 | 9.15   | Put  | Bond Future | 28.9300               | 0.0289              | 32.9400         | 0.0329        | 13.861            | 0            | 0           | 0             |
| 2015/01/30 | R214             | 07/05/2015 | 9.14   | Call | Bond Future | 12,508.5800           | 12.5086             | 12,010.1700     | 12.0102       | (3.985)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.76   | Put  | Bond Future | 483.2100              | 0.4832              | 562.8900        | 0.5629        | 16.490            | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 |        |      | Bond Future | 7.7355                | 89.2338             | 7.7877          | 88.7207       | 0.675             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.75   | Put  | Bond Future | 493.3700              | 0.4934              | 575.2700        | 0.5753        | 16.600            | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.74   | Call | Bond Future | 9,578.3100            | 9.5783              | 9,148.5700      | 9.1486        | (4.487)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.75   | Call | Bond Future | 9,650.6100            | 9.6506              | 9,219.4200      | 9.2194        | (4.468)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.76   | Call | Bond Future | 9,722.8300            | 9.7228              | 9,289.4200      | 9.2894        | (4.458)           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 06/08/2015 | 8.74   | Put  | Bond Future | 503.5800              | 0.5036              | 586.9300        | 0.5869        | 16.551            | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 |        |      | Bond Future | 7.7465                | 87.5206             | 7.8000          | 86.9975       | 0.691             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 7.99   | Put  | Bond Future | 0.0000                | 0.0000              | 3,039.6000      | 3.0396        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 8.00   | Put  | Bond Future | 0.0000                | 0.0000              | 3,000.0200      | 3.0000        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 8.01   | Put  | Bond Future | 0.0000                | 0.0000              | 2,960.5600      | 2.9606        | 100.000           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 7.99   | Call | Bond Future | 2,340.6800            | 2.3407              | 4,857.2300      | 4.8572        | 107.514           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 8.00   | Call | Bond Future | 2,434.6600            | 2.4347              | 4,911.6300      | 4.9116        | 101.738           | 0            | 0           | 0             |
| 2015/01/30 | R214             | 05/11/2015 | 8.01   | Call | Bond Future | 2,528.4700            | 2.5285              | 4,965.9800      | 4.9660        | 96.403            | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 |        |      | Bond Future | 7.7779                | 115.4273            | 7.8225          | 114.8500      | 0.574             | 0.0000       | 0.0000      | 24,340        |
| 2015/01/30 | R248             | 05/02/2015 | 9.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 | 9.50   | Call | Bond Future | 19,023.8300           | 19.0238             | 18,446.5300     | 18.4465       | (3.035)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 | 9.51   | Call | Bond Future | 19,117.3500           | 19.1173             | 18,540.0500     | 18.5401       | (3.020)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 | 9.49   | Call | Bond Future | 18,930.1300           | 18.9301             | 18,352.8300     | 18.3528       | (3.050)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/02/2015 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 | 9.24   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 |        |      | Bond Future | 7.8082                | 112.7995            | 7.8540          | 112.2126      | 0.586             | 0.0000       | 0.0000      | 12,730        |
| 2015/01/30 | R248             | 07/05/2015 | 9.26   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 | 9.25   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 | 9.26   | Call | Bond Future | 16,312.1700           | 16.3122             | 15,725.3400     | 15.7253       | (3.597)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 | 9.24   | Call | Bond Future | 16,116.3700           | 16.1164             | 15,529.5400     | 15.5295       | (3.641)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 07/05/2015 | 9.25   | Call | Bond Future | 16,214.3600           | 16.2144             | 15,627.5300     | 15.6275       | (3.619)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.76   | Call | Bond Future | 10,905.7200           | 10.9057             | 10,306.6700     | 10.3067       | (5.493)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 |        |      | Bond Future | 7.8290                | 114.7131            | 7.8761          | 114.1140      | 0.600             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.74   | Call | Bond Future | 10,691.2000           | 10.6912             | 10,092.1500     | 10.0922       | (5.603)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.75   | Call | Bond Future | 10,798.5600           | 10.7986             | 10,199.5100     | 10.1995       | (5.547)           | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.74   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.76   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 06/08/2015 | 8.75   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 8.01   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 |        |      | Bond Future | 7.8419                | 112.3111            | 7.8901          | 111.7002      | 0.614             | 0.0000       | 0.0000      | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 8.00   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 8.01   | Call | Bond Future | 2,107.7300            | 2.1077              | 1,496.7900      | 1.4968        | (28.986)          | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 7.99   | Call | Bond Future | 1,860.5600            | 1.8606              | 1,249.6200      | 1.2496        | (32.836)          | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 8.00   | Call | Bond Future | 1,984.2700            | 1.9843              | 1,373.3300      | 1.3733        | (30.789)          | 0            | 0           | 0             |
| 2015/01/30 | R248             | 05/11/2015 | 7.99   | 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 |
|--------------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|---------------|---------------|
| <b>Total</b> |                  |        |     |         |                             |                             |                       |                       |                   |              | <b>493414</b> |               |