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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2015 TO 07/12/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/12/07 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2025             | 04/02/2016 | 126.01 | Put  | Bond Future        | 1,738.1500            | 1.7381              | 1,755.6900      | 1.7557        | 1.009             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 04/02/2016 |        |      | Bond Future        | 124.2718              | 124.2718            | 124.2543        | 124.2543      | (0.014)           | 0.0000       | 0.0000      | 950           |
| 2015/12/07 | 2025             | 04/02/2016 | 126.00 | Put  | Bond Future        | 1,728.1500            | 1.7281              | 1,745.6900      | 1.7457        | 1.015             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 04/02/2016 | 126.01 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 04/02/2016 | 125.99 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 04/02/2016 | 126.00 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 04/02/2016 | 125.99 | Put  | Bond Future        | 1,718.1500            | 1.7181              | 1,735.6900      | 1.7357        | 1.021             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 |        |      | Bond Future        | 126.4084              | 126.4084            | 126.3877        | 126.3877      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 126.00 | Call | Bond Future        | 408.4100              | 0.4084              | 387.6900        | 0.3877        | (5.073)           | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 125.99 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 126.01 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 126.00 | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 126.01 | Call | Bond Future        | 398.4100              | 0.3984              | 377.6900        | 0.3777        | (5.201)           | 0            | 0           | 0             |
| 2015/12/07 | 2025             | 05/05/2016 | 125.99 | Call | Bond Future        | 418.4100              | 0.4184              | 397.6900        | 0.3977        | (4.952)           | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 | 8.75   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 |        |      | Bond Future        | 9.1295                | 91.3747             | 9.2157          | 90.7474       | 0.944             | 0.0000       | 0.0000      | 17,037        |
| 2015/12/07 | 2030             | 04/02/2016 | 8.76   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 | 8.74   | Put  | Bond Future        | 2,913.9400            | 2.9139              | 3,541.2500      | 3.5413        | 21.528            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 | 8.76   | Put  | Bond Future        | 2,761.1600            | 2.7612              | 3,388.4700      | 3.3885        | 22.719            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 | 8.74   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 04/02/2016 | 8.75   | Put  | Bond Future        | 2,837.5000            | 2.8375              | 3,464.8100      | 3.4648        | 22.108            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 8.99   | Put  | Bond Future        | 1,502.1100            | 1.5021              | 2,142.8400      | 2.1428        | 42.655            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 9.01   | Put  | Bond Future        | 1,354.8200            | 1.3548              | 1,995.5500      | 1.9956        | 47.293            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 |        |      | Bond Future        | 9.1961                | 92.9554             | 9.2855          | 92.3147       | 0.972             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 9.00   | Put  | Bond Future        | 1,428.4200            | 1.4284              | 2,069.1500      | 2.0691        | 44.856            | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 8.99   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 9.00   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2030             | 05/05/2016 | 9.01   | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 |        |      | Bond Future        | 9.2290                | 94.8214             | 9.3151          | 94.1526       | 0.933             | 0.0000       | 0.0000      | 8,417         |
| 2015/12/07 | 2032             | 04/02/2016 | 8.69   | Put  | Bond Future        | 4,861.7000            | 4.8617              | 5,384.8100      | 5.3848        | 10.760            | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 8.71   | Put  | Bond Future        | 4,726.7000            | 4.7267              | 5,242.8500      | 5.2428        | 10.920            | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 9.20   | Call | Bond Future        | 1,840.6500            | 1.8406              | 1,483.1800      | 1.4832        | (19.421)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 8.70   | Put  | Bond Future        | 4,793.9100            | 4.7939              | 5,313.5800      | 5.3136        | 10.840            | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 9.30   | Call | Bond Future        | 2,240.2500            | 2.2403              | 1,839.5000      | 1.8395        | (17.889)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 8.71   | Call | Bond Future        | 537.7200              | 0.5377              | 385.0600        | 0.3851        | (28.390)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 9.20   | Put  | Bond Future        | 2,067.9800            | 2.0680              | 2,379.3200      | 2.3793        | 15.055            | 0            | 0           | 22            |
| 2015/12/07 | 2032             | 04/02/2016 | 8.69   | Call | Bond Future        | 505.7800              | 0.5058              | 360.0800        | 0.3601        | (28.807)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/02/2016 | 8.70   | Call | Bond Future        | 521.5100              | 0.5215              | 372.3700        | 0.3724        | (28.598)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | 2032             | 04/02/2016 | 9.30   | Put  | Bond Future | 1,688.4700                  | 1.6885                      | 1,956.5300            | 1.9565                | 15.876            | 0            | 0           | 22            |
| 2015/12/07 | 2032             | 05/05/2016 |        |      | Bond Future | 9.2939                      | 92.3051                     | 9.3831                | 91.6222               | 0.959             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 8.99   | Put  | Bond Future | 4,403.9500                  | 4.4039                      | 4,801.9000            | 4.8019                | 9.036             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 9.01   | Put  | Bond Future | 4,304.6200                  | 4.3046                      | 4,696.9600            | 4.6970                | 9.114             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 9.00   | Put  | Bond Future | 4,354.1000                  | 4.3541                      | 4,749.2400            | 4.7492                | 9.075             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 9.01   | Call | Bond Future | 2,079.4200                  | 2.0794                      | 1,788.8500            | 1.7888                | (13.974)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 8.99   | Call | Bond Future | 2,019.0500                  | 2.0191                      | 1,734.0900            | 1.7341                | (14.114)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 05/05/2016 | 9.00   | Call | Bond Future | 2,049.1000                  | 2.0491                      | 1,761.3300            | 1.7613                | (14.044)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 9.01   | Call | Bond Future | 2,687.8600                  | 2.6879                      | 2,388.1200            | 2.3881                | (11.152)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 |        |      | Bond Future | 9.3490                      | 94.0172                     | 9.4411                | 93.3209               | 0.985             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 8.99   | Call | Bond Future | 2,626.7000                  | 2.6267                      | 2,331.4800            | 2.3315                | (11.239)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 9.00   | Call | Bond Future | 2,657.1800                  | 2.6572                      | 2,359.6900            | 2.3597                | (11.196)          | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 8.99   | Put  | Bond Future | 5,415.9100                  | 5.4159                      | 5,816.9400            | 5.8169                | 7.405             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 9.01   | Put  | Bond Future | 5,318.4400                  | 5.3184                      | 5,714.9500            | 5.7150                | 7.455             | 0            | 0           | 0             |
| 2015/12/07 | 2032             | 04/08/2016 | 9.00   | Put  | Bond Future | 5,367.0200                  | 5.3670                      | 5,765.7800            | 5.7658                | 7.430             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 | 102.40 | Call | Bond Future | 3,753.8800                  | 3.7539                      | 3,739.2800            | 3.7393                | (0.389)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 |        |      | Bond Future | 106.1539                    | 106.1539                    | 106.1393              | 106.1393              | (0.014)           | 0.0000       | 0.0000      | 185           |
| 2015/12/07 | 2033             | 04/02/2016 | 102.41 | Call | Bond Future | 3,743.8800                  | 3.7439                      | 3,729.2800            | 3.7293                | (0.390)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 | 102.39 | Call | Bond Future | 3,763.8800                  | 3.7639                      | 3,749.2800            | 3.7493                | (0.388)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 | 102.40 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 | 102.39 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 04/02/2016 | 102.41 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 |        |      | Bond Future | 107.0045                    | 107.0045                    | 106.9871              | 106.9871              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.39 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.40 | Call | Bond Future | 4,604.5000                  | 4.6045                      | 4,587.1400            | 4.5871                | (0.377)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.41 | Call | Bond Future | 4,594.5000                  | 4.5945                      | 4,577.1400            | 4.5771                | (0.378)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.39 | Call | Bond Future | 4,614.5000                  | 4.6145                      | 4,597.1400            | 4.5971                | (0.376)           | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.41 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2033             | 05/05/2016 | 102.40 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 8.74   | Call | Bond Future | 423.5000                    | 0.4235                      | 299.7300              | 0.2997                | (29.226)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 8.75   | Put  | Bond Future | 5,999.6000                  | 5.9996                      | 6,559.1400            | 6.5591                | 9.326             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 9.43   | Call | Bond Future | 2,408.7600                  | 2.4088                      | 1,997.5200            | 1.9975                | (17.073)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 |        |      | Bond Future | 9.3724                      | 92.2608                     | 9.4533                | 91.5743               | 0.863             | 0.0000       | 0.0000      | 52,037        |
| 2015/12/07 | 2037             | 04/02/2016 | 8.75   | Call | Bond Future | 437.5700                    | 0.4376                      | 310.6000              | 0.3106                | (29.017)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 8.76   | Call | Bond Future | 451.9800                    | 0.4520                      | 321.7800              | 0.3218                | (28.807)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 9.30   | Call | Bond Future | 1,862.4000                  | 1.8624                      | 1,508.7600            | 1.5088                | (18.988)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 8.74   | Put  | Bond Future | 6,079.1500                  | 6.0791                      | 6,641.8900            | 6.6419                | 9.257             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 9.43   | Put  | Bond Future | 1,918.9800                  | 1.9190                      | 2,194.2500            | 2.1943                | 14.345            | 0            | 0           | 16            |
| 2015/12/07 | 2037             | 04/02/2016 | 8.76   | Put  | Bond Future | 5,920.5200                  | 5.9205                      | 6,476.8300            | 6.4768                | 9.396             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/02/2016 | 9.30   | Put  | Bond Future | 2,483.1500                  | 2.4831                      | 2,816.0200            | 2.8160                | 13.405            | 0            | 0           | 16            |
| 2015/12/07 | 2037             | 05/05/2016 | 9.00   | Put  | Bond Future | 5,660.1500                  | 5.6601                      | 6,099.7700            | 6.0998                | 7.767             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 05/05/2016 | 8.99   | Call | Bond Future | 1,835.3700                  | 1.8354                      | 1,576.9200            | 1.5769                | (14.082)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 05/05/2016 |        |      | Bond Future | 9.4363                      | 93.8569                     | 9.5199                | 93.1560               | 0.887             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2037             | 05/05/2016 | 9.00   | Call | Bond Future | 1,864.5100                  | 1.8645                      | 1,603.2500            | 1.6032                | (14.012)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 05/05/2016 | 9.01   | Call | Bond Future | 1,893.7100                  | 1.8937                      | 1,629.6600            | 1.6297                | (13.944)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 05/05/2016 | 8.99   | Put  | Bond Future | 5,720.8900                  | 5.7209                      | 6,163.3200            | 6.1633                | 7.734             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | 2037             | 05/05/2016 | 9.01   | Put  | Bond Future | 5,599.6000            | 5.5996              | 6,036.4300      | 6.0364        | 7.801             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 |        |      | Bond Future | 9.4922                | 91.3386             | 9.5786          | 90.6240       | 0.910             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.24   | Put  | Bond Future | 5,471.6900            | 5.4717              | 5,852.3100      | 5.8523        | 6.956             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.26   | Put  | Bond Future | 5,371.8000            | 5.3718              | 5,747.8300      | 5.7478        | 7.000             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.25   | Put  | Bond Future | 5,421.4300            | 5.4214              | 5,799.7500      | 5.7998        | 6.978             | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.24   | Call | Bond Future | 3,332.6900            | 3.3327              | 2,998.7000      | 2.9987        | (10.022)          | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.25   | Call | Bond Future | 3,368.7300            | 3.3687              | 3,032.4400      | 3.0324        | (9.983)           | 0            | 0           | 0             |
| 2015/12/07 | 2037             | 04/08/2016 | 9.26   | Call | Bond Future | 3,405.2700            | 3.4053              | 3,066.6900      | 3.0667        | (9.943)           | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 |        |      | Bond Future | 131.0626              | 131.0626            | 131.0445        | 131.0445      | (0.014)           | 0.0000       | 0.0000      | 16,637        |
| 2015/12/07 | 2038             | 04/02/2016 | 131.00 | Call | Bond Future | 62.6100               | 0.0626              | 44.4700         | 0.0445        | (28.973)          | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 | 130.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 | 131.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 | 131.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 | 131.01 | Call | Bond Future | 52.6100               | 0.0526              | 34.4700         | 0.0345        | (34.480)          | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 04/02/2016 | 130.99 | Call | Bond Future | 72.6100               | 0.0726              | 54.4700         | 0.0545        | (24.983)          | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 131.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 |        |      | Bond Future | 133.3161              | 133.3161            | 133.2947        | 133.2947      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 131.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 131.01 | Call | Bond Future | 2,306.1000            | 2.3061              | 2,284.6800      | 2.2847        | (0.929)           | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 130.99 | Call | Bond Future | 2,326.1000            | 2.3261              | 2,304.6800      | 2.3047        | (0.921)           | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 131.00 | Call | Bond Future | 2,316.1000            | 2.3161              | 2,294.6800      | 2.2947        | (0.925)           | 0            | 0           | 0             |
| 2015/12/07 | 2038             | 05/05/2016 | 130.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 | 9.51   | Put  | Bond Future | 2,053.2600            | 2.0533              | 2,343.5700      | 2.3436        | 14.139            | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 |        |      | Bond Future | 9.4476                | 95.9984             | 9.5285          | 95.2667       | 0.857             | 0.0000       | 0.0000      | 1,820         |
| 2015/12/07 | 2040             | 04/02/2016 | 9.50   | Put  | Bond Future | 2,095.3000            | 2.0953              | 2,390.1500      | 2.3901        | 14.072            | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 | 9.49   | Put  | Bond Future | 2,138.1200            | 2.1381              | 2,437.5400      | 2.4375        | 14.004            | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 | 9.50   | Call | Bond Future | 2,570.5500            | 2.5706              | 2,133.6800      | 2.1337        | (16.995)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 | 9.51   | Call | Bond Future | 2,618.6900            | 2.6187              | 2,177.2800      | 2.1773        | (16.856)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/02/2016 | 9.49   | Call | Bond Future | 2,523.0400            | 2.5230              | 2,090.7400      | 2.0907        | (17.134)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.50   | Call | Bond Future | 3,602.7700            | 3.6028              | 3,195.2400      | 3.1952        | (11.312)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 |        |      | Bond Future | 9.5118                | 97.6592             | 9.5955          | 96.9122       | 0.879             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.51   | Call | Bond Future | 3,647.3500            | 3.6474              | 3,236.8500      | 3.2369        | (11.255)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.49   | Call | Bond Future | 3,558.7300            | 3.5587              | 3,154.1700      | 3.1542        | (11.368)          | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.50   | Put  | Bond Future | 3,709.1000            | 3.7091              | 4,048.5200      | 4.0485        | 9.151             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.49   | Put  | Bond Future | 3,755.1700            | 3.7552              | 4,097.5600      | 4.0976        | 9.118             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 05/05/2016 | 9.51   | Put  | Bond Future | 3,663.7100            | 3.6637              | 4,000.1600      | 4.0002        | 9.183             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 |        |      | Bond Future | 9.5684                | 94.9609             | 9.6547          | 94.1993       | 0.902             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.49   | Put  | Bond Future | 4,971.1700            | 4.9712              | 5,333.9000      | 5.3339        | 7.297             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.50   | Call | Bond Future | 4,312.5900            | 4.3126              | 3,911.3800      | 3.9114        | (9.303)           | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.51   | Call | Bond Future | 4,355.3900            | 4.3554              | 3,951.7900      | 3.9518        | (9.267)           | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.49   | Call | Bond Future | 4,270.3200            | 4.2703              | 3,871.5000      | 3.8715        | (9.339)           | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.51   | Put  | Bond Future | 4,876.6900            | 4.8767              | 5,234.6400      | 5.2346        | 7.340             | 0            | 0           | 0             |
| 2015/12/07 | 2040             | 04/08/2016 | 9.50   | Put  | Bond Future | 4,923.6000            | 4.9236              | 5,283.9400      | 5.2839        | 7.319             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 8.99   | Put  | Bond Future | 5,242.6500            | 5.2426              | 5,744.8600      | 5.7449        | 9.579             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 |        |      | Bond Future | 9.4559                | 93.3096             | 9.5317          | 92.6166       | 0.802             | 0.0000       | 0.0000      | 20,002        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | 2044             | 04/02/2016 | 9.01   | Put  | Bond Future | 5,089.2000            | 5.0892              | 5,583.3900      | 5.5834        | 9.711             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 9.58   | Put  | Bond Future | 1,831.3000            | 1.8313              | 2,075.2300      | 2.0752        | 13.320            | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 9.00   | Put  | Bond Future | 5,165.6100            | 5.1656              | 5,663.8200      | 5.6638        | 9.645             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 9.01   | Call | Bond Future | 827.4000              | 0.8274              | 628.6000        | 0.6286        | (24.027)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 8.99   | Call | Bond Future | 781.9300              | 0.7819              | 591.1500        | 0.5912        | (24.399)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 9.58   | Call | Bond Future | 2,961.0500            | 2.9611              | 2,511.9900      | 2.5120        | (15.166)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/02/2016 | 9.00   | Call | Bond Future | 804.4400              | 0.8044              | 609.6600        | 0.6097        | (24.213)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 8.99   | Put  | Bond Future | 6,794.2000            | 6.7942              | 7,258.1800      | 7.2582        | 6.829             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 |        |      | Bond Future | 9.5178                | 94.9238             | 9.5962          | 94.2164       | 0.823             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 9.01   | Put  | Bond Future | 6,654.3000            | 6.6543              | 7,112.7200      | 7.1127        | 6.889             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 9.00   | Put  | Bond Future | 6,724.0100            | 6.7240              | 7,185.2100      | 7.1852        | 6.859             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 9.01   | Call | Bond Future | 1,833.1600            | 1.8332              | 1,584.1200      | 1.5841        | (13.585)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 8.99   | Call | Bond Future | 1,774.5000            | 1.7745              | 1,531.0200      | 1.5310        | (13.721)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 05/05/2016 | 9.00   | Call | Bond Future | 1,803.6800            | 1.8037              | 1,557.4200      | 1.5574        | (13.653)          | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.50   | Call | Bond Future | 4,353.9900            | 4.3540              | 3,971.6100      | 3.9716        | (8.782)           | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 |        |      | Bond Future | 9.5723                | 92.3000             | 9.6531          | 91.5788       | 0.844             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.51   | Call | Bond Future | 4,397.3900            | 4.3974              | 4,012.7500      | 4.0127        | (8.747)           | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.49   | Put  | Bond Future | 5,056.8300            | 5.0568              | 5,398.0100      | 5.3980        | 6.747             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.51   | Put  | Bond Future | 4,960.8100            | 4.9608              | 5,297.4600      | 5.2975        | 6.786             | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.49   | Call | Bond Future | 4,311.4000            | 4.3114              | 3,931.2900      | 3.9313        | (8.816)           | 0            | 0           | 0             |
| 2015/12/07 | 2044             | 04/08/2016 | 9.50   | Put  | Bond Future | 5,008.3400            | 5.0083              | 5,347.2500      | 5.3473        | 6.767             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 | 127.99 | Call | Bond Future | 4,046.3600            | 4.0464              | 4,028.6100      | 4.0286        | (0.439)           | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 |        |      | Bond Future | 132.0364              | 132.0364            | 132.0186        | 132.0186      | (0.013)           | 0.0000       | 0.0000      | 12,068        |
| 2015/12/07 | 2046             | 04/02/2016 | 128.00 | Call | Bond Future | 4,036.3600            | 4.0364              | 4,018.6100      | 4.0186        | (0.440)           | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 | 128.01 | Call | Bond Future | 4,026.3600            | 4.0264              | 4,008.6100      | 4.0086        | (0.441)           | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 | 127.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 | 128.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 04/02/2016 | 128.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 |        |      | Bond Future | 132.8776              | 132.8776            | 132.8566        | 132.8566      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 129.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 130.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 130.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 130.01 | Call | Bond Future | 2,867.6300            | 2.8676              | 2,846.6100      | 2.8466        | (0.733)           | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 129.99 | Call | Bond Future | 2,887.6300            | 2.8876              | 2,866.6100      | 2.8666        | (0.728)           | 0            | 0           | 0             |
| 2015/12/07 | 2046             | 05/05/2016 | 130.00 | Call | Bond Future | 2,877.6300            | 2.8776              | 2,856.6100      | 2.8566        | (0.730)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 |        |      | Bond Future | 139.2064              | 139.2064            | 139.1876        | 139.1876      | (0.013)           | 0.0000       | 0.0000      | 12,816        |
| 2015/12/07 | 2050             | 04/02/2016 | 138.00 | Call | Bond Future | 1,206.4100            | 1.2064              | 1,187.6300      | 1.1876        | (1.557)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 | 137.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 | 138.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 | 138.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 | 138.01 | Call | Bond Future | 1,196.4100            | 1.1964              | 1,177.6300      | 1.1776        | (1.570)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 04/02/2016 | 137.99 | Call | Bond Future | 1,216.4100            | 1.2164              | 1,197.6300      | 1.1976        | (1.544)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 05/05/2016 | 138.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 05/05/2016 |        |      | Bond Future | 141.5995              | 141.5995            | 141.5772        | 141.5772      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 2050             | 05/05/2016 | 138.00 | Call | Bond Future | 3,599.5100            | 3.5995              | 3,577.2300      | 3.5772        | (0.619)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 05/05/2016 | 137.99 | Call | Bond Future | 3,609.5100            | 3.6095              | 3,587.2300      | 3.5872        | (0.617)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | 2050             | 05/05/2016 | 138.01 | Call | Bond Future        | 3,589.5100                  | 3.5895                      | 3,567.2300            | 3.5672                | (0.621)           | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 05/05/2016 | 137.99 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 2050             | 05/05/2016 | 138.01 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | AL37             | 04/02/2016 |        |      | Index Future       | 470.2930                    | 470.2930                    | 468.9630              | 468.9630              | (0.283)           | 0.0000       | 0.0000      | 2             |
| 2015/12/07 | AL37             | 05/05/2016 |        |      | Index Future       | 478.4250                    | 478.4250                    | 477.0560              | 477.0560              | (0.286)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | AL7T             | 04/02/2016 |        |      | Index Future       | 547.8230                    | 547.8230                    | 545.0060              | 545.0060              | (0.514)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | AL7T             | 05/05/2016 |        |      | Index Future       | 557.2960                    | 557.2960                    | 554.4110              | 554.4110              | (0.518)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | ALBI             | 04/02/2016 |        |      | Index Future       | 498.5410                    | 498.5410                    | 495.8070              | 495.8070              | (0.548)           | 0.0000       | 0.0000      | 620           |
| 2015/12/07 | ALBI             | 05/05/2016 |        |      | Index Future       | 507.1610                    | 507.1610                    | 504.3640              | 504.3640              | (0.552)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | ALBI             | 04/08/2016 |        |      | Index Future       | 516.4620                    | 516.4620                    | 513.6060              | 513.6060              | (0.553)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C035             | 28/02/2035 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C040             | 06/10/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C040             | 31/01/2040 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C044             | 31/01/2044 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C048             | 28/02/2048 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C050             | 31/12/2050 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C070             | 01/08/2021 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 128.99 | Put  | Bond Future        | 756.6700                    | 0.7567                      | 22.8500               | 0.0229                | (96.980)          | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 04/02/2016 |        |      | Bond Future        | 128.2333                    | 128.2333                    | 128.9672              | 128.9672              | 0.572             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 129.01 | Put  | Bond Future        | 776.6700                    | 0.7767                      | 42.8500               | 0.0429                | (94.483)          | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 128.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 129.00 | Put  | Bond Future        | 766.6700                    | 0.7667                      | 32.8500               | 0.0329                | (95.715)          | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 129.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 04/02/2016 | 129.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 129.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 606.7400              | 0.6067                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 |        |      | Bond Future        | 128.8632                    | 128.8632                    | 129.6067              | 129.6067              | 0.577             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 129.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 596.7400              | 0.5967                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 128.99 | Put  | Bond Future        | 126.8200                    | 0.1268                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 129.01 | Put  | Bond Future        | 146.8200                    | 0.1468                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 129.00 | Put  | Bond Future        | 136.8200                    | 0.1368                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2015/12/07 | EL28             | 05/05/2016 | 128.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 616.7400              | 0.6167                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 | 10.01  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 |        |      | Bond Future        | 10.2290                     | 80.9465                     | 10.3148               | 80.3743               | 0.839             | 0.0000       | 0.0000      | 8,710         |
| 2015/12/07 | ES33             | 04/02/2016 | 9.99   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 | 10.00  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 | 9.99   | Put  | Bond Future        | 1,627.0900                  | 1.6271                      | 2,199.2700            | 2.1993                | 35.166            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 | 10.01  | Put  | Bond Future        | 1,488.9600                  | 1.4890                      | 2,061.1400            | 2.0611                | 38.428            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/02/2016 | 10.00  | Put  | Bond Future        | 1,557.9800                  | 1.5580                      | 2,130.1600            | 2.1302                | 36.726            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 10.01  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 |        |      | Bond Future        | 10.3213                     | 78.5568                     | 10.4103               | 77.9725               | 0.863             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 9.99   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 10.00  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 9.99   | Put  | Bond Future        | 2,234.1200                  | 2.2341                      | 2,818.4000            | 2.8184                | 26.153            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 10.01  | Put  | Bond Future        | 2,096.4800                  | 2.0965                      | 2,680.7600            | 2.6808                | 27.870            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 05/05/2016 | 10.00  | Put  | Bond Future        | 2,165.2500                  | 2.1653                      | 2,749.5300            | 2.7495                | 26.984            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 |        |      | Bond Future        | 10.4045                     | 80.0138                     | 10.4966               | 79.4181               | 0.885             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.24  | Put  | Bond Future        | 1,081.7100                  | 1.0817                      | 1,677.4000            | 1.6774                | 55.069            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.26  | Put  | Bond Future        | 948.9600                    | 0.9490                      | 1,544.6500            | 1.5447                | 62.773            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.25  | Put  | Bond Future        | 1,015.2900                  | 1.0153                      | 1,610.9800            | 1.6110                | 58.672            | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.26  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.24  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES33             | 04/08/2016 | 10.25  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | ES42             | 04/02/2016 |        |      | Bond Future        | 10.3193                     | 86.0910                     | 10.3949               | 85.5098               | 0.733             | 0.0000       | 0.0000      | 2,750         |
| 2015/12/07 | ES42             | 05/05/2016 |        |      | Bond Future        | 10.4089                     | 83.3177                     | 10.4874               | 82.7242               | 0.754             | 0.0000       | 0.0000      | 4,500         |
| 2015/12/07 | GOVI             | 04/02/2016 | 512.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/02/2016 |        |      | GOVI               | 496.3730                    | 496.3730                    | 493.8470              | 493.8470              | (0.509)           | 0.0000       | 0.0000      | 453           |
| 2015/12/07 | GOVI             | 04/02/2016 | 511.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/02/2016 | 512.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/02/2016 | 511.99 | Put  | GOVI               | 156,170.0000                | 15.6170                     | 181,430.0000          | 18.1430               | 16.175            | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | GOVI             | 04/02/2016 | 512.01 | Put  | GOVI                   | 156,370.0000          |                     | 15.6370                     | 181,630.0000          | 18.1630               | 16.154            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/02/2016 | 512.00 | Put  | GOVI                   | 156,270.0000          |                     | 15.6270                     | 181,530.0000          | 18.1530               | 16.164            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 | 518.01 | Put  | GOVI                   | 130,540.0000          |                     | 13.0540                     | 156,410.0000          | 15.6410               | 19.818            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 |        |      | GOVI                   | 504.9560              |                     | 504.9560                    | 502.3690              | 502.3690              | (0.512)           | 0.0000       | 0.0000      | 146           |
| 2015/12/07 | GOVI             | 05/05/2016 | 518.00 | Put  | GOVI                   | 130,440.0000          |                     | 13.0440                     | 156,310.0000          | 15.6310               | 19.833            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 | 518.01 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 | 517.99 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 | 518.00 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 05/05/2016 | 517.99 | Put  | GOVI                   | 130,340.0000          |                     | 13.0340                     | 156,210.0000          | 15.6210               | 19.848            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 520.99 | Put  | GOVI                   | 67,730.0000           |                     | 6.7730                      | 94,150.0000           | 9.4150                | 39.008            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 |        |      | GOVI                   | 514.2170              |                     | 514.2170                    | 511.5750              | 511.5750              | (0.514)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 521.01 | Put  | GOVI                   | 67,930.0000           |                     | 6.7930                      | 94,350.0000           | 9.4350                | 38.893            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 521.00 | Put  | GOVI                   | 67,830.0000           |                     | 6.7830                      | 94,250.0000           | 9.4250                | 38.950            | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 521.00 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 521.01 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GOVI             | 04/08/2016 | 520.99 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000              |                     | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | IGOV             | 04/02/2016 |        |      | Index Future           | 239.0220              |                     | 239.0220                    | 238.9260              | 238.9260              | (0.040)           | 0.0000       | 0.0000      | 1,038         |
| 2015/12/07 | IGOV             | 05/05/2016 |        |      | Index Future           | 243.1310              |                     | 243.1310                    | 243.0270              | 243.0270              | (0.043)           | 0.0000       | 0.0000      | 21            |
| 2015/12/07 | IGOV             | 04/08/2016 |        |      | Index Future           | 247.6340              |                     | 247.6340                    | 247.5230              | 247.5230              | (0.045)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | ILBI             | 04/02/2016 |        |      | Index Future           | 646.4210              |                     | 646.4210                    | 646.3330              | 646.3330              | (0.014)           | 0.0000       | 0.0000      | 157           |
| 2015/12/07 | ILBI             | 05/05/2016 |        |      | Index Future           | 657.4830              |                     | 657.4830                    | 657.3890              | 657.3890              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | IS01             | 19/12/2016 |        |      | Interest Rate Swap     | 99.9350               |                     | 99.9350                     | 99.9568               | 99.9568               | 0.022             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | IS02             | 18/12/2017 |        |      | Interest Rate Swap     | 100.1651              |                     | 100.1651                    | 100.2578              | 100.2578              | 0.093             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 100.0670              |                     | 100.0670                    | 100.4095              | 100.4095              | 0.342             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 101.9640              |                     | 101.9640                    | 102.4931              | 102.4931              | 0.519             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                |                     | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                |                     | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                |                     | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                |                     | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 15/12/2015 |        |      | Jibar Tradeable Future | 6.5300                |                     | 93.4700                     | 6.5300                | 93.4700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 20/01/2016 |        |      | Jibar Tradeable Future | 6.6400                |                     | 93.3600                     | 6.6400                | 93.3600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 17/02/2016 |        |      | Jibar Tradeable Future | 6.6900                |                     | 93.3100                     | 6.6900                | 93.3100               | 0.000             | 0.0000       | 0.0000      | 2,000         |
| 2015/12/07 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 6.7800                |                     | 93.2200                     | 6.7800                | 93.2200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 20/04/2016 |        |      | Jibar Tradeable Future | 6.8900                |                     | 93.1100                     | 6.8900                | 93.1100               | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | JBAF             | 18/05/2016 |        |      | Jibar Tradeable Future | 6.9900                      | 93.0100                     | 6.9900                | 93.0100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.3200                      | 92.6800                     | 7.3200                | 92.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 7.5800                      | 92.4200                     | 7.5800                | 92.4200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.7100                      | 92.2900                     | 7.7100                | 92.2900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 7.8900                      | 92.1100                     | 7.8900                | 92.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 8.0150                      | 91.9850                     | 8.0000                | 92.0000               | (0.187)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R023             | 04/02/2016 | 8.01   | Put  | Bond Future            | 2,945.9400                  | 2.9459                      | 3,321.0400            | 3.3210                | 12.733            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/02/2016 |        |      | Bond Future            | 8.5244                      | 99.4184                     | 8.6164                | 98.9515               | 1.080             | 0.0000       | 0.0000      | 15,427        |
| 2015/12/07 | R023             | 04/02/2016 | 8.00   | Put  | Bond Future            | 2,989.1200                  | 2.9891                      | 3,366.6300            | 3.3666                | 12.629            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/02/2016 | 8.01   | Call | Bond Future            | 283.7600                    | 0.2838                      | 191.9700              | 0.1920                | (32.348)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/02/2016 | 7.99   | Call | Bond Future            | 265.1600                    | 0.2652                      | 178.1100              | 0.1781                | (32.829)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/02/2016 | 8.00   | Call | Bond Future            | 274.2800                    | 0.2743                      | 184.9000              | 0.1849                | (32.587)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/02/2016 | 7.99   | Put  | Bond Future            | 3,032.7000                  | 3.0327                      | 3,412.5400            | 3.4125                | 12.525            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 |        |      | Bond Future            | 8.5934                      | 97.2101                     | 8.6904                | 96.7325               | 1.129             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.24   | Put  | Bond Future            | 2,816.7800                  | 2.8168                      | 3,118.0900            | 3.1181                | 10.697            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.26   | Put  | Bond Future            | 2,751.8900                  | 2.7519                      | 3,049.0700            | 3.0491                | 10.799            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.24   | Call | Bond Future            | 1,051.4600                  | 1.0515                      | 875.1700              | 0.8752                | (16.766)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.25   | Put  | Bond Future            | 2,784.2200                  | 2.7842                      | 3,083.4700            | 3.0835                | 10.748            | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.25   | Call | Bond Future            | 1,069.4000                  | 1.0694                      | 891.0500              | 0.8911                | (16.678)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 05/05/2016 | 8.26   | Call | Bond Future            | 1,087.5400                  | 1.0875                      | 907.1200              | 0.9071                | (16.590)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.24   | Call | Bond Future            | 1,372.8100                  | 1.3728                      | 1,187.2200            | 1.1872                | (13.519)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.25   | Put  | Bond Future            | 3,311.8800                  | 3.3119                      | 3,611.7600            | 3.6118                | 9.055             | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 |        |      | Bond Future            | 8.6461                      | 99.0125                     | 8.7481                | 98.5254               | 1.180             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.25   | Call | Bond Future            | 1,390.7600                  | 1.3908                      | 1,203.5100            | 1.2035                | (13.464)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.26   | Call | Bond Future            | 1,409.1700                  | 1.4092                      | 1,220.2500            | 1.2203                | (13.406)          | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.24   | Put  | Bond Future            | 3,343.0500                  | 3.3431                      | 3,644.5900            | 3.6446                | 9.020             | 0            | 0           | 0             |
| 2015/12/07 | R023             | 04/08/2016 | 8.26   | Put  | Bond Future            | 3,281.2000                  | 3.2812                      | 3,579.4100            | 3.5794                | 9.088             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 7.50   | Call | Bond Future            | 24.3000                     | 0.0243                      | 12.8500               | 0.0128                | (47.119)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.40   | Put  | Bond Future            | 3,183.6900                  | 3.1837                      | 3,616.5800            | 3.6166                | 13.597            | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.83   | Put  | Bond Future            | 1,350.5100                  | 1.3505                      | 1,592.1300            | 1.5921                | 17.891            | 0            | 0           | 33            |
| 2015/12/07 | R186             | 04/02/2016 | 9.20   | Call | Bond Future            | 4,133.4800                  | 4.1335                      | 3,596.9900            | 3.5970                | (12.979)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 |        |      | Bond Future            | 8.7089                      | 113.8320                    | 8.7953                | 113.1851              | 0.992             | 8.7429       | 8.7429      | 63,420        |
| 2015/12/07 | R186             | 04/02/2016 | 7.51   | Call | Bond Future            | 25.5600                     | 0.0256                      | 13.5800               | 0.0136                | (46.870)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.02   | Put  | Bond Future            | 5,586.0400                  | 5.5860                      | 6,149.7800            | 6.1498                | 10.092            | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 7.90   | Call | Bond Future            | 151.4000                    | 0.1514                      | 94.9800               | 0.0950                | (37.266)          | 0            | 0           | 680           |
| 2015/12/07 | R186             | 04/02/2016 | 8.45   | Call | Bond Future            | 949.7700                    | 0.9498                      | 714.2700              | 0.7143                | (24.795)          | 0            | 0           | 350           |
| 2015/12/07 | R186             | 04/02/2016 | 8.75   | Call | Bond Future            | 1,922.7100                  | 1.9227                      | 1,552.1700            | 1.5522                | (19.272)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 7.49   | Call | Bond Future            | 23.0900                     | 0.0231                      | 12.1600               | 0.0122                | (47.337)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 7.50   | Put  | Bond Future            | 9,631.7200                  | 9.6317                      | 10,267.2100           | 10.2672               | 6.598             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.83   | Call | Bond Future            | 2,255.4600                  | 2.2555                      | 1,850.1400            | 1.8501                | (17.971)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.65   | Put  | Bond Future            | 1,994.2400                  | 1.9942                      | 2,315.6500            | 2.3156                | 16.117            | 0            | 0           | 340           |
| 2015/12/07 | R186             | 04/02/2016 | 8.70   | Put  | Bond Future            | 1,797.5700                  | 1.7976                      | 2,096.3200            | 2.0963                | 16.620            | 0            | 0           | 5,000         |
| 2015/12/07 | R186             | 04/02/2016 | 8.80   | Put  | Bond Future            | 1,445.5900                  | 1.4456                      | 1,700.0800            | 1.7001                | 17.605            | 0            | 0           | 5,000         |
| 2015/12/07 | R186             | 04/02/2016 | 7.49   | Put  | Bond Future            | 9,714.5300                  | 9.7145                      | 10,350.5400           | 10.3505               | 6.547             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.85   | Put  | Bond Future            | 1,289.7500                  | 1.2897                      | 1,522.9400            | 1.5229                | 18.080            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R186             | 04/02/2016 | 7.51   | Put  | Bond Future | 9,549.0400            | 9.5490              | 10,184.0000     | 10.1840       | 6.649             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.02   | Call | Bond Future | 242.4000              | 0.2424              | 159.2000        | 0.1592        | (34.323)          | 0            | 0           | 700           |
| 2015/12/07 | R186             | 04/02/2016 | 8.40   | Call | Bond Future | 829.2600              | 0.8293              | 615.2100        | 0.6152        | (25.812)          | 0            | 0           | 680           |
| 2015/12/07 | R186             | 04/02/2016 | 7.90   | Put  | Bond Future | 6,460.9100            | 6.4609              | 7,051.4300      | 7.0514        | 9.140             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.45   | Put  | Bond Future | 2,918.5900            | 2.9186              | 3,330.0300      | 3.3300        | 14.097            | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 9.20   | Put  | Bond Future | 524.4100              | 0.5244              | 634.8600        | 0.6349        | 21.062            | 0            | 0           | 700           |
| 2015/12/07 | R186             | 04/02/2016 | 8.75   | Put  | Bond Future | 1,614.5100            | 1.6145              | 1,890.9100      | 1.8909        | 17.120            | 0            | 0           | 11,695        |
| 2015/12/07 | R186             | 04/02/2016 | 8.65   | Call | Bond Future | 1,550.3600            | 1.5504              | 1,224.8300      | 1.2248        | (20.997)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.85   | Call | Bond Future | 2,343.2100            | 2.3432              | 1,929.4600      | 1.9295        | (17.657)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.70   | Call | Bond Future | 1,730.5900            | 1.7306              | 1,382.4000      | 1.3824        | (20.120)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/02/2016 | 8.80   | Call | Bond Future | 2,127.2700            | 2.1273              | 1,734.8200      | 1.7348        | (18.449)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 |        |      | Bond Future | 8.7726                | 115.8005            | 8.8628          | 115.1393      | 1.029             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.34   | Call | Bond Future | 1,421.2700            | 1.4213              | 1,192.2900      | 1.1923        | (16.111)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.75   | Put  | Bond Future | 2,831.3600            | 2.8314              | 3,146.4000      | 3.1464        | 11.127            | 0            | 0           | 1,900         |
| 2015/12/07 | R186             | 05/05/2016 | 8.35   | Call | Bond Future | 1,445.8000            | 1.4458              | 1,214.0600      | 1.2141        | (16.028)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.85   | Put  | Bond Future | 2,477.3400            | 2.4773              | 2,764.0300      | 2.7640        | 11.572            | 0            | 0           | 5,350         |
| 2015/12/07 | R186             | 05/05/2016 | 8.33   | Call | Bond Future | 1,397.0300            | 1.3970              | 1,170.8000      | 1.1708        | (16.194)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.75   | Call | Bond Future | 2,664.9300            | 2.6649              | 2,318.7200      | 2.3187        | (12.991)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.35   | Put  | Bond Future | 4,614.3700            | 4.6144              | 5,043.8800      | 5.0439        | 9.308             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 7.56   | Put  | Bond Future | 9,698.3000            | 9.6983              | 10,295.6600     | 10.2957       | 6.159             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.34   | Put  | Bond Future | 4,666.2900            | 4.6663              | 5,098.5600      | 5.0986        | 9.264             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.85   | Call | Bond Future | 3,044.7600            | 3.0448              | 2,670.2000      | 2.6702        | (12.302)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 7.56   | Call | Bond Future | 272.6600              | 0.2727              | 208.7700        | 0.2088        | (23.432)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 05/05/2016 | 8.33   | Put  | Bond Future | 4,718.5600            | 4.7186              | 5,153.5800      | 5.1536        | 9.219             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 4,697.3900            | 4.6974              | 5,086.0900      | 5.0861        | 8.275             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 |        |      | Bond Future | 8.8238                | 112.6452            | 8.9177          | 111.9709      | 1.065             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 4,742.3700            | 4.7424              | 5,133.3600      | 5.1334        | 8.245             | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 2,404.6200            | 2.4046              | 2,118.9800      | 2.1190        | (11.879)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 2,346.2000            | 2.3462              | 2,065.1600      | 2.0652        | (11.979)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 2,375.4800            | 2.3755              | 2,092.1300      | 2.0921        | (11.928)          | 0            | 0           | 0             |
| 2015/12/07 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 4,787.2700            | 4.7873              | 5,180.5700      | 5.1806        | 8.216             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 |        |      | Bond Future | 293.5407              | 293.5407            | 293.4999        | 293.4999      | (0.014)           | 0.0000       | 0.0000      | 714           |
| 2015/12/07 | R197             | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 | 296.99 | Put  | Bond Future | 3,449.3100            | 3.4493              | 3,490.0700      | 3.4901        | 1.182             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 | 297.01 | Put  | Bond Future | 3,469.3100            | 3.4693              | 3,510.0700      | 3.5101        | 1.175             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 04/02/2016 | 297.00 | Put  | Bond Future | 3,459.3100            | 3.4593              | 3,500.0700      | 3.5001        | 1.178             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 |        |      | Bond Future | 298.5872              | 298.5872            | 298.5388        | 298.5388      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 299.99 | Put  | Bond Future | 1,402.8500            | 1.4028              | 1,451.2300      | 1.4512        | 3.449             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 300.01 | Put  | Bond Future | 1,422.8500            | 1.4228              | 1,471.2300      | 1.4712        | 3.400             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 300.00 | Put  | Bond Future | 1,412.8500            | 1.4128              | 1,461.2300      | 1.4612        | 3.424             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R197             | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 |        |      | Bond Future | 243.6120              | 243.6120            | 243.5787        | 243.5787      | (0.014)           | 0.0000       | 0.0000      | 42,795        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R202             | 04/02/2016 | 239.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 | 240.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 | 240.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 | 239.99 | Call | Bond Future | 3,622.0100            | 3.6220              | 3,588.6500      | 3.5887        | (0.921)           | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 | 240.00 | Call | Bond Future | 3,612.0100            | 3.6120              | 3,578.6500      | 3.5787        | (0.924)           | 0            | 0           | 0             |
| 2015/12/07 | R202             | 04/02/2016 | 240.01 | Call | Bond Future | 3,602.0100            | 3.6020              | 3,568.6500      | 3.5687        | (0.926)           | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 246.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 |        |      | Bond Future | 247.8003              | 247.8003            | 247.7606        | 247.7606      | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 247.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 246.99 | Call | Bond Future | 810.3400              | 0.8103              | 770.6100        | 0.7706        | (4.903)           | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 247.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 247.00 | Call | Bond Future | 800.3400              | 0.8003              | 760.6100        | 0.7606        | (4.964)           | 0            | 0           | 0             |
| 2015/12/07 | R202             | 05/05/2016 | 247.01 | Call | Bond Future | 790.3400              | 0.7903              | 750.6100        | 0.7506        | (5.027)           | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 | 7.25   | Put  | Bond Future | 510.9800              | 0.5110              | 614.2600        | 0.6143        | 20.212            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 | 7.26   | Put  | Bond Future | 500.6600              | 0.5007              | 602.8100        | 0.6028        | 20.403            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 |        |      | Bond Future | 7.5020                | 104.4257            | 7.6011          | 104.2781      | 1.321             | 0.0000       | 0.0000      | 16,624        |
| 2015/12/07 | R203             | 04/02/2016 | 7.26   | Call | Bond Future | 139.0300              | 0.1390              | 93.5700         | 0.0936        | (32.698)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 | 7.24   | Call | Bond Future | 129.8300              | 0.1298              | 86.6100         | 0.0866        | (33.290)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 | 7.25   | Call | Bond Future | 134.3700              | 0.1344              | 90.0400         | 0.0900        | (32.991)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/02/2016 | 7.24   | Put  | Bond Future | 521.4300              | 0.5214              | 625.8200        | 0.6258        | 20.020            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.25   | Put  | Bond Future | 642.1000              | 0.6421              | 746.4800        | 0.7465        | 16.256            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 |        |      | Bond Future | 7.5954                | 102.0631            | 7.7162          | 101.9101      | 1.590             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.26   | Call | Bond Future | 207.2100              | 0.2072              | 157.8600        | 0.1579        | (23.816)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.24   | Call | Bond Future | 198.5200              | 0.1985              | 150.6700        | 0.1507        | (24.103)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.25   | Call | Bond Future | 202.8300              | 0.2028              | 154.2400        | 0.1542        | (23.956)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.26   | Put  | Bond Future | 633.7300              | 0.6337              | 737.3500        | 0.7373        | 16.351            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 05/05/2016 | 7.24   | Put  | Bond Future | 650.5500              | 0.6506              | 755.6700        | 0.7557        | 16.159            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.26   | Call | Bond Future | 237.2300              | 0.2372              | 184.1300        | 0.1841        | (22.383)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 |        |      | Bond Future | 7.6216                | 103.9557            | 7.7722          | 103.7992      | 1.975             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.24   | Call | Bond Future | 229.6500              | 0.2296              | 177.7800        | 0.1778        | (22.587)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.25   | Call | Bond Future | 233.2600              | 0.2333              | 180.7900        | 0.1808        | (22.494)          | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.24   | Put  | Bond Future | 628.0400              | 0.6280              | 732.7100        | 0.7327        | 16.666            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.26   | Put  | Bond Future | 614.6800              | 0.6147              | 718.1200        | 0.7181        | 16.828            | 0            | 0           | 0             |
| 2015/12/07 | R203             | 04/08/2016 | 7.25   | Put  | Bond Future | 621.1800              | 0.6212              | 725.2500        | 0.7253        | 16.754            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 | 7.50   | Call | Bond Future | 181.7300              | 0.1817              | 124.6000        | 0.1246        | (31.437)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 |        |      | Bond Future | 7.8569                | 101.4383            | 7.9464          | 101.2123      | 1.139             | 0.0000       | 0.0000      | 38,583        |
| 2015/12/07 | R204             | 04/02/2016 | 7.51   | Call | Bond Future | 188.1600              | 0.1882              | 129.5100        | 0.1295        | (31.170)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 | 7.49   | Put  | Bond Future | 1,108.2900            | 1.1083              | 1,278.6100      | 1.2786        | 15.368            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 | 7.51   | Put  | Bond Future | 1,069.8600            | 1.0699              | 1,237.1800      | 1.2372        | 15.639            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 | 7.49   | Call | Bond Future | 175.4700              | 0.1755              | 119.8200        | 0.1198        | (31.715)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/02/2016 | 7.50   | Put  | Bond Future | 1,088.9900            | 1.0890              | 1,257.8300      | 1.2578        | 15.504            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 05/05/2016 | 7.75   | Call | Bond Future | 546.5000              | 0.5465              | 450.2100        | 0.4502        | (17.619)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 05/05/2016 |        |      | Bond Future | 7.9464                | 103.1925            | 8.0467          | 102.9598      | 1.262             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R204             | 05/05/2016 | 7.76   | Call | Bond Future | 556.1800              | 0.5562              | 458.7500        | 0.4588        | (17.518)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 05/05/2016 | 7.74   | Put  | Bond Future | 1,017.6400            | 1.0176              | 1,155.1800      | 1.1552        | 13.516            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 05/05/2016 | 7.76   | Put  | Bond Future | 990.4200              | 0.9904              | 1,125.6600      | 1.1257        | 13.655            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R204             | 05/05/2016 | 7.74   | Call | Bond Future | 536.6700              |                     | 0.5367                      | 441.5400              | 0.4415                | (17.726)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 05/05/2016 | 7.75   | Put  | Bond Future | 1,004.1000            |                     | 1.0041                      | 1,140.4800            | 1.1405                | 13.582            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 |        |      | Bond Future | 8.0055                |                     | 101.0657                    | 8.1180                | 100.8280              | 1.405             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.74   | Put  | Bond Future | 1,179.7400            |                     | 1.1797                      | 1,321.8800            | 1.3219                | 12.048            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.76   | Put  | Bond Future | 1,155.0200            |                     | 1.1550                      | 1,295.3200            | 1.2953                | 12.147            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.75   | Put  | Bond Future | 1,167.5000            |                     | 1.1675                      | 1,308.7100            | 1.3087                | 12.095            | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.74   | Call | Bond Future | 615.7000              |                     | 0.6157                      | 520.1400              | 0.5201                | (15.521)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.75   | Call | Bond Future | 624.7700              |                     | 0.6248                      | 528.2800              | 0.5283                | (15.444)          | 0            | 0           | 0             |
| 2015/12/07 | R204             | 04/08/2016 | 7.76   | Call | Bond Future | 633.6000              |                     | 0.6336                      | 536.2000              | 0.5362                | (15.372)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 | 7.27   | Put  | Bond Future | 2,855.4300            |                     | 2.8554                      | 3,126.9000            | 3.1269                | 9.507             | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 | 7.49   | Put  | Bond Future | 2,176.7700            |                     | 2.1768                      | 2,428.6800            | 2.4287                | 11.573            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 |        |      | Bond Future | 8.1226                |                     | 97.6022                     | 8.2109                | 97.3157               | 1.087             | 0.0000       | 0.0000      | 48,100        |
| 2015/12/07 | R207             | 04/02/2016 | 7.51   | Put  | Bond Future | 2,118.0200            |                     | 2.1180                      | 2,367.5400            | 2.3675                | 11.781            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 | 7.27   | Call | Bond Future | 34.6300               |                     | 0.0346                      | 19.6700               | 0.0197                | (43.200)          | 0            | 0           | 43            |
| 2015/12/07 | R207             | 04/02/2016 | 7.50   | Call | Bond Future | 97.1800               |                     | 0.0972                      | 61.4800               | 0.0615                | (36.736)          | 0            | 0           | 19            |
| 2015/12/07 | R207             | 04/02/2016 | 7.51   | Call | Bond Future | 101.2200              |                     | 0.1012                      | 64.3100               | 0.0643                | (36.465)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 | 7.49   | Call | Bond Future | 93.2700               |                     | 0.0933                      | 58.7500               | 0.0588                | (37.011)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/02/2016 | 7.50   | Put  | Bond Future | 2,147.3200            |                     | 2.1473                      | 2,398.0500            | 2.3981                | 11.676            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.86   | Put  | Bond Future | 1,678.9500            |                     | 1.6790                      | 1,868.8100            | 1.8688                | 11.308            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 |        |      | Bond Future | 8.2118                |                     | 99.2903                     | 8.3079                | 98.9963               | 1.170             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.85   | Put  | Bond Future | 1,699.2300            |                     | 1.6992                      | 1,890.4100            | 1.8904                | 11.251            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.56   | Put  | Bond Future | 2,348.4800            |                     | 2.3485                      | 2,575.3500            | 2.5754                | 9.660             | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.84   | Put  | Bond Future | 1,719.6600            |                     | 1.7197                      | 1,912.1700            | 1.9122                | 11.195            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.56   | Call | Bond Future | 324.1300              |                     | 0.3241                      | 256.9300              | 0.2569                | (20.732)          | 0            | 0           | 43            |
| 2015/12/07 | R207             | 05/05/2016 | 7.85   | Call | Bond Future | 581.8200              |                     | 0.5818                      | 478.9300              | 0.4789                | (17.684)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.86   | Call | Bond Future | 592.6300              |                     | 0.5926                      | 488.4200              | 0.4884                | (17.584)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 05/05/2016 | 7.84   | Call | Bond Future | 571.1400              |                     | 0.5711                      | 469.5800              | 0.4696                | (17.782)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 |        |      | Bond Future | 8.2782                |                     | 97.4872                     | 8.3827                | 97.1870               | 1.262             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 1,700.0000            |                     | 1.7000                      | 1,878.5700            | 1.8786                | 10.504            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 1,665.8400            |                     | 1.6658                      | 1,842.1700            | 1.8422                | 10.585            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 1,682.8700            |                     | 1.6829                      | 1,860.3200            | 1.8603                | 10.544            | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 889.6700              |                     | 0.8897                      | 765.7500              | 0.7658                | (13.929)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 865.6500              |                     | 0.8656                      | 743.9700              | 0.7440                | (14.056)          | 0            | 0           | 0             |
| 2015/12/07 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 877.6100              |                     | 0.8776                      | 754.8100              | 0.7548                | (13.993)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 |        |      | Bond Future | 8.2803                |                     | 96.1190                     | 8.3678                | 95.7734               | 1.057             | 0.0000       | 0.0000      | 40,686        |
| 2015/12/07 | R208             | 04/02/2016 | 7.74   | Put  | Bond Future | 2,351.3600            |                     | 2.3514                      | 2,636.8300            | 2.6368                | 12.141            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 | 7.76   | Put  | Bond Future | 2,283.5000            |                     | 2.2835                      | 2,565.4700            | 2.5655                | 12.348            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 | 7.75   | Put  | Bond Future | 2,317.3200            |                     | 2.3173                      | 2,601.0600            | 2.6011                | 12.244            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 | 7.76   | Call | Bond Future | 195.4700              |                     | 0.1955                      | 131.8000              | 0.1318                | (32.573)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 | 7.74   | Call | Bond Future | 181.9600              |                     | 0.1820                      | 121.7900              | 0.1218                | (33.068)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/02/2016 | 7.75   | Call | Bond Future | 188.6200              |                     | 0.1886                      | 126.7200              | 0.1267                | (32.817)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 05/05/2016 | 7.99   | Call | Bond Future | 739.5700              |                     | 0.7396                      | 613.8400              | 0.6138                | (17.000)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 05/05/2016 | 8.00   | Put  | Bond Future | 2,120.1600            |                     | 2.1202                      | 2,347.0300            | 2.3470                | 10.701            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 05/05/2016 |        |      | Bond Future | 8.3571                |                     | 94.3807                     | 8.4507                | 94.0265               | 1.119             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R208             | 05/05/2016 | 8.00   | Call | Bond Future | 752.8400              |                     | 0.7528                      | 625.5500              | 0.6255                | (16.908)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 05/05/2016 | 8.01   | Call | Bond Future | 766.2700              |                     | 0.7663                      | 637.4100              | 0.6374                | (16.817)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R208             | 05/05/2016 | 7.99   | Put  | Bond Future | 2,145.5200            |                     | 2.1455                      | 2,373.9500            | 2.3740                | 10.647            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 05/05/2016 | 8.01   | Put  | Bond Future | 2,094.9700            |                     | 2.0950                      | 2,320.2700            | 2.3203                | 10.754            | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 8.01   | Put  | Bond Future | 2,463.2600            |                     | 2.4633                      | 2,690.1600            | 2.6902                | 9.211             | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 |        |      | Bond Future | 8.4155                |                     | 96.1309                     | 8.5152                | 95.7695               | 1.185             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 8.00   | Put  | Bond Future | 2,486.8500            |                     | 2.4869                      | 2,715.0200            | 2.7150                | 9.175             | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 7.99   | Call | Bond Future | 949.8000              |                     | 0.9498                      | 817.8200              | 0.8178                | (13.896)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 8.00   | Call | Bond Future | 963.1100              |                     | 0.9631                      | 829.8600              | 0.8299                | (13.835)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 8.01   | Call | Bond Future | 976.5500              |                     | 0.9766                      | 842.0300              | 0.8420                | (13.775)          | 0            | 0           | 0             |
| 2015/12/07 | R208             | 04/08/2016 | 7.99   | Put  | Bond Future | 2,510.5800            |                     | 2.5106                      | 2,740.0200            | 2.7400                | 9.139             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 8.74   | Call | Bond Future | 461.4300              |                     | 0.4614                      | 328.9500              | 0.3290                | (28.711)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 8.75   | Put  | Bond Future | 4,419.5400            |                     | 4.4195                      | 4,890.3500            | 4.8904                | 10.653            | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 |        |      | Bond Future | 9.2836                |                     | 74.8174                     | 9.3696                | 74.2110               | 0.926             | 0.0000       | 0.0000      | 43,849        |
| 2015/12/07 | R209             | 04/02/2016 | 8.75   | Call | Bond Future | 475.8000              |                     | 0.4758                      | 340.1800              | 0.3402                | (28.504)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 8.76   | Call | Bond Future | 490.4900              |                     | 0.4905                      | 351.7000              | 0.3517                | (28.296)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 9.52   | Put  | Bond Future | 1,082.5000            |                     | 1.0825                      | 1,264.7100            | 1.2647                | 16.832            | 0            | 0           | 2,200         |
| 2015/12/07 | R209             | 04/02/2016 | 8.74   | Put  | Bond Future | 4,482.1500            |                     | 4.4821                      | 4,956.1000            | 4.9561                | 10.574            | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 8.76   | Put  | Bond Future | 4,357.3600            |                     | 4.3574                      | 4,825.0000            | 4.8250                | 10.732            | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/02/2016 | 9.52   | Call | Bond Future | 2,731.3300            |                     | 2.7313                      | 2,307.1100            | 2.3071                | (15.532)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 |        |      | Bond Future | 9.3412                |                     | 72.9627                     | 9.4299                | 72.3438               | 0.950             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 9.00   | Call | Bond Future | 1,761.3400            |                     | 1.7613                      | 1,510.1200            | 1.5101                | (14.263)          | 0            | 0           | 6,700         |
| 2015/12/07 | R209             | 05/05/2016 | 8.25   | Put  | Bond Future | 8,756.3700            |                     | 8.7564                      | 9,286.4900            | 9.2865                | 6.054             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 8.99   | Put  | Bond Future | 4,266.2100            |                     | 4.2662                      | 4,636.3600            | 4.6364                | 8.676             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 9.01   | Put  | Bond Future | 4,171.4500            |                     | 4.1714                      | 4,536.5200            | 4.5365                | 8.752             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 9.00   | Put  | Bond Future | 4,218.6500            |                     | 4.2187                      | 4,586.2600            | 4.5863                | 8.714             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 9.01   | Call | Bond Future | 1,787.9600            |                     | 1.7880                      | 1,534.2000            | 1.5342                | (14.193)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 05/05/2016 | 8.25   | Call | Bond Future | 433.8800              |                     | 0.4339                      | 345.1700              | 0.3452                | (20.446)          | 0            | 0           | 6,700         |
| 2015/12/07 | R209             | 05/05/2016 | 8.99   | Call | Bond Future | 1,734.9700            |                     | 1.7350                      | 1,486.2900            | 1.4863                | (14.333)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.26   | Call | Bond Future | 3,115.2200            |                     | 3.1152                      | 2,798.1000            | 2.7981                | (10.180)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 |        |      | Bond Future | 9.3899                |                     | 74.3159                     | 9.4812                | 73.6851               | 0.972             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.24   | Call | Bond Future | 3,051.1300            |                     | 3.0511                      | 2,738.0800            | 2.7381                | (10.260)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.25   | Call | Bond Future | 3,082.9700            |                     | 3.0830                      | 2,767.8800            | 2.7679                | (10.220)          | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.24   | Put  | Bond Future | 4,105.6100            |                     | 4.1056                      | 4,423.3500            | 4.4233                | 7.739             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.26   | Put  | Bond Future | 4,027.7000            |                     | 4.0277                      | 4,341.3700            | 4.3414                | 7.788             | 0            | 0           | 0             |
| 2015/12/07 | R209             | 04/08/2016 | 9.25   | Put  | Bond Future | 4,066.4000            |                     | 4.0664                      | 4,382.1000            | 4.3821                | 7.764             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 | 184.99 | Put  | Bond Future | 460.6000              |                     | 0.4606                      | 486.3500              | 0.4863                | 5.591             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 |        |      | Bond Future | 184.5294              |                     | 184.5294                    | 184.5037              | 184.5037              | (0.014)           | 0.0000       | 0.0000      | 3,896         |
| 2015/12/07 | R210             | 04/02/2016 | 185.01 | Put  | Bond Future | 480.6000              |                     | 0.4806                      | 506.3500              | 0.5063                | 5.358             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 | 185.00 | Put  | Bond Future | 470.6000              |                     | 0.4706                      | 496.3500              | 0.4963                | 5.472             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 05/05/2016 |        |      | Bond Future | 185.5361              |                     | 185.5361                    | 185.5055              | 185.5055              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R210             | 05/05/2016 | 184.99 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 05/05/2016 | 185.00 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 05/05/2016 | 185.01 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R210             | 05/05/2016 | 184.99 | Call | Bond Future | 546.0900              |                     | 0.5461                      | 515.5400              | 0.5155                | (5.594)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R210             | 05/05/2016 | 185.00 | Call | Bond Future | 536.0900                    | 0.5361                      | 505.5400              | 0.5055                | (5.699)           | 0            | 0           | 0             |
| 2015/12/07 | R210             | 05/05/2016 | 185.01 | Call | Bond Future | 526.0900                    | 0.5261                      | 495.5400              | 0.4955                | (5.807)           | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 |        |      | Bond Future | 135.4330                    | 135.4330                    | 135.4139              | 135.4139              | (0.014)           | 0.0000       | 0.0000      | 1,010         |
| 2015/12/07 | R211             | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 | 138.99 | Put  | Bond Future | 3,557.0100                  | 3.5570                      | 3,576.1100            | 3.5761                | 0.537             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 | 139.01 | Put  | Bond Future | 3,577.0100                  | 3.5770                      | 3,596.1100            | 3.5961                | 0.534             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 04/02/2016 | 139.00 | Put  | Bond Future | 3,567.0100                  | 3.5670                      | 3,586.1100            | 3.5861                | 0.535             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 139.01 | Put  | Bond Future | 1,248.4400                  | 1.2484                      | 1,271.0600            | 1.2711                | 1.812             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 |        |      | Bond Future | 137.7616                    | 137.7616                    | 137.7389              | 137.7389              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 139.00 | Put  | Bond Future | 1,238.4400                  | 1.2384                      | 1,261.0600            | 1.2611                | 1.826             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R211             | 05/05/2016 | 138.99 | Put  | Bond Future | 1,228.4400                  | 1.2284                      | 1,251.0600            | 1.2511                | 1.841             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 |        |      | Bond Future | 142.0789                    | 142.0789                    | 142.0589              | 142.0589              | (0.014)           | 0.0000       | 0.0000      | 1,569         |
| 2015/12/07 | R212             | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 | 145.99 | Put  | Bond Future | 3,911.1400                  | 3.9111                      | 3,931.1400            | 3.9311                | 0.511             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 | 146.01 | Put  | Bond Future | 3,931.1400                  | 3.9311                      | 3,951.1400            | 3.9511                | 0.509             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 | 146.00 | Put  | Bond Future | 3,921.1400                  | 3.9211                      | 3,941.1400            | 3.9411                | 0.510             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 |        |      | Bond Future | 144.5217                    | 144.5217                    | 144.4980              | 144.4980              | (0.016)           | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 144.99 | Put  | Bond Future | 468.3000                    | 0.4683                      | 492.0000              | 0.4920                | 5.061             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 145.01 | Put  | Bond Future | 488.3000                    | 0.4883                      | 512.0000              | 0.5120                | 4.854             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/07 | R212             | 05/05/2016 | 145.00 | Put  | Bond Future | 478.3000                    | 0.4783                      | 502.0000              | 0.5020                | 4.955             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 |        |      | Bond Future | 9.1801                      | 85.5268                     | 9.2662                | 84.9239               | 0.938             | 0.0000       | 0.0000      | 41,590        |
| 2015/12/07 | R213             | 04/02/2016 | 8.75   | Call | Bond Future | 619.1800                    | 0.6192                      | 453.3400              | 0.4533                | (26.784)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 | 8.74   | Put  | Bond Future | 3,785.0700                  | 3.7851                      | 4,225.5700            | 4.2256                | 11.638            | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 | 8.76   | Put  | Bond Future | 3,671.9600                  | 3.6720                      | 4,105.4900            | 4.1055                | 11.807            | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 | 8.75   | Put  | Bond Future | 3,728.2900                  | 3.7283                      | 4,165.3200            | 4.1653                | 11.722            | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 | 8.76   | Call | Bond Future | 637.0000                    | 0.6370                      | 467.6600              | 0.4677                | (26.584)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/02/2016 | 8.74   | Call | Bond Future | 601.7200                    | 0.6017                      | 439.3500              | 0.4394                | (26.984)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.74   | Put  | Bond Future | 4,906.8100                  | 4.9068                      | 5,315.7200            | 5.3157                | 8.334             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.76   | Put  | Bond Future | 4,804.0400                  | 4.8040                      | 5,208.0600            | 5.2081                | 8.410             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 |        |      | Bond Future | 9.2410                      | 83.4584                     | 9.3301                | 82.8428               | 0.964             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.75   | Put  | Bond Future | 4,855.1600                  | 4.8552                      | 5,261.6300            | 5.2616                | 8.372             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.74   | Call | Bond Future | 1,318.8200                  | 1.3188                      | 1,112.1400            | 1.1121                | (15.672)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.75   | Call | Bond Future | 1,340.9200                  | 1.3409                      | 1,131.8000            | 1.1318                | (15.595)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 05/05/2016 | 8.76   | Call | Bond Future | 1,363.4600                  | 1.3635                      | 1,151.8900            | 1.1519                | (15.517)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 |        |      | Bond Future | 9.2916                      | 85.0059                     | 9.3836                | 84.3783               | 0.990             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R213             | 04/08/2016 | 8.99   | Put  | Bond Future | 4,610.9900                  | 4.6110                      | 4,961.6000            | 4.9616                | 7.604             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 | 9.01   | Put  | Bond Future | 4,526.1800                  | 4.5262                      | 4,872.6900            | 4.8727                | 7.656             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 | 9.00   | Put  | Bond Future | 4,568.4500                  | 4.5685                      | 4,917.0100            | 4.9170                | 7.630             | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 | 9.01   | Call | Bond Future | 2,560.9600                  | 2.5610                      | 2,279.8500            | 2.2799                | (10.977)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 | 8.99   | Call | Bond Future | 2,503.7100                  | 2.5037                      | 2,226.7000            | 2.2267                | (11.064)          | 0            | 0           | 0             |
| 2015/12/07 | R213             | 04/08/2016 | 9.00   | Call | Bond Future | 2,532.2400                  | 2.5322                      | 2,253.1800            | 2.2532                | (11.020)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 |        |      | Bond Future | 9.3601                      | 75.4348                     | 9.4359                | 74.8768               | 0.810             | 0.0000       | 0.0000      | 30,261        |
| 2015/12/07 | R214             | 04/02/2016 | 7.99   | Put  | Bond Future | 11,455.4900                 | 11.4555                     | 12,006.2800           | 12.0063               | 4.808             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 9.45   | Call | Bond Future | 2,238.8100                  | 2.2388                      | 1,888.7900            | 1.8888                | (15.634)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 8.00   | Call | Bond Future | 17.0100                     | 0.0170                      | 9.4800                | 0.0095                | (44.268)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 8.01   | Call | Bond Future | 17.9200                     | 0.0179                      | 10.0300               | 0.0100                | (44.029)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 7.99   | Call | Bond Future | 16.1500                     | 0.0162                      | 8.9600                | 0.0090                | (44.520)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 9.35   | Call | Bond Future | 1,853.5200                  | 1.8535                      | 1,538.4700            | 1.5385                | (16.997)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 9.45   | Put  | Bond Future | 1,577.5100                  | 1.5775                      | 1,785.4700            | 1.7855                | 13.183            | 0            | 0           | 25            |
| 2015/12/07 | R214             | 04/02/2016 | 8.01   | Put  | Bond Future | 11,269.9300                 | 11.2699                     | 11,820.0200           | 11.8200               | 4.881             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/02/2016 | 9.35   | Put  | Bond Future | 1,928.1900                  | 1.9282                      | 2,171.1200            | 2.1711                | 12.599            | 0            | 0           | 25            |
| 2015/12/07 | R214             | 04/02/2016 | 8.00   | Put  | Bond Future | 11,362.6000                 | 11.3626                     | 11,913.0500           | 11.9131               | 4.844             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.01   | Call | Bond Future | 1,698.6600                  | 1.6987                      | 1,476.2600            | 1.4763                | (13.093)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.30   | Put  | Bond Future | 0.0000                      | 0.0000                      | 3,699.4700            | 3.6995                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 |        |      | Bond Future | 9.4151                      | 73.4452                     | 9.4933                | 72.8756               | 0.830             | 0.0000       | 0.0000      | 4,680         |
| 2015/12/07 | R214             | 05/05/2016 | 8.99   | Call | Bond Future | 1,646.7200                  | 1.6467                      | 1,428.9500            | 1.4290                | (13.224)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.00   | Call | Bond Future | 1,672.5600                  | 1.6726                      | 1,452.4900            | 1.4525                | (13.158)          | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 8.99   | Put  | Bond Future | 4,878.7400                  | 4.8787                      | 5,230.5300            | 5.2305                | 7.211             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.01   | Put  | Bond Future | 4,773.3800                  | 4.7734                      | 5,120.5400            | 5.1205                | 7.273             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.30   | Call | Bond Future | 0.0000                      | 0.0000                      | 2,277.4300            | 2.2774                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 05/05/2016 | 9.00   | Put  | Bond Future | 4,825.8600                  | 4.8259                      | 5,175.3500            | 5.1753                | 7.242             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.24   | Call | Bond Future | 2,999.9600                  | 3.0000                      | 2,720.0800            | 2.7201                | (9.329)           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.25   | Put  | Bond Future | 4,595.9900                  | 4.5960                      | 4,894.8700            | 4.8949                | 6.503             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 |        |      | Bond Future | 9.4614                      | 74.8070                     | 9.5418                | 74.2264               | 0.850             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.30   | Call | Bond Future | 0.0000                      | 0.0000                      | 2,905.6300            | 2.9056                | 100.000           | 0            | 0           | 1,300         |
| 2015/12/07 | R214             | 04/08/2016 | 8.55   | Put  | Bond Future | 0.0000                      | 0.0000                      | 8,838.0800            | 8.8381                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.25   | Call | Bond Future | 3,031.9400                  | 3.0319                      | 2,750.1900            | 2.7502                | (9.293)           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.26   | Call | Bond Future | 3,064.5900                  | 3.0646                      | 2,780.9600            | 2.7810                | (9.255)           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.30   | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,675.3600            | 4.6754                | 100.000           | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 8.55   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,098.6300            | 1.0986                | 100.000           | 0            | 0           | 1,300         |
| 2015/12/07 | R214             | 04/08/2016 | 9.24   | Put  | Bond Future | 4,639.3800                  | 4.6394                      | 4,940.1300            | 4.9401                | 6.483             | 0            | 0           | 0             |
| 2015/12/07 | R214             | 04/08/2016 | 9.26   | Put  | Bond Future | 4,553.4000                  | 4.5534                      | 4,850.4000            | 4.8504                | 6.523             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 8.99   | Put  | Bond Future | 5,230.9700                  | 5.2310                      | 5,738.5400            | 5.7385                | 9.703             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 9.55   | Put  | Bond Future | 1,919.3800                  | 1.9194                      | 2,174.1200            | 2.1741                | 13.272            | 0            | 0           | 75            |
| 2015/12/07 | R248             | 04/02/2016 |        |      | Bond Future | 9.4368                      | 97.0073                     | 9.5126                | 96.2971               | 0.803             | 0.0000       | 0.0000      | 57,883        |
| 2015/12/07 | R248             | 04/02/2016 | 9.00   | Put  | Bond Future | 5,152.7900                  | 5.1528                      | 5,656.1900            | 5.6562                | 9.769             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 9.01   | Put  | Bond Future | 5,075.2900                  | 5.0753                      | 5,574.4700            | 5.5745                | 9.835             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 8.99   | Call | Bond Future | 841.9300                    | 0.8419                      | 639.2800              | 0.6393                | (24.070)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 9.00   | Call | Bond Future | 865.9600                    | 0.8660                      | 659.1400              | 0.6591                | (23.883)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 9.45   | Put  | Bond Future | 2,351.8000                  | 2.3518                      | 2,650.2800            | 2.6503                | 12.692            | 0            | 0           | 75            |
| 2015/12/07 | R248             | 04/02/2016 | 9.01   | Call | Bond Future | 890.4800                    | 0.8905                      | 679.4400              | 0.6794                | (23.700)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/07 | R248             | 04/02/2016 | 9.45   | Call | Bond Future | 2,476.3300                  | 2.4763                      | 2,064.5900            | 2.0646                | (16.627)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/02/2016 | 9.55   | Call | Bond Future | 2,976.3900                  | 2.9764                      | 2,520.9100            | 2.5209                | (15.303)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 |        |      | Bond Future | 9.4942                      | 94.2506                     | 9.5725                | 93.5256               | 0.825             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 8.99   | Put  | Bond Future | 6,806.4800                  | 6.8065                      | 7,275.4400            | 7.2754                | 6.890             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 9.01   | Put  | Bond Future | 6,664.1800                  | 6.6642                      | 7,127.3700            | 7.1274                | 6.950             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 9.00   | Put  | Bond Future | 6,735.0800                  | 6.7351                      | 7,201.1600            | 7.2012                | 6.920             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 8.99   | Call | Bond Future | 1,884.0200                  | 1.8840                      | 1,627.9100            | 1.6279                | (13.594)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 9.00   | Call | Bond Future | 1,914.7100                  | 1.9147                      | 1,655.7200            | 1.6557                | (13.526)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 05/05/2016 | 9.01   | Call | Bond Future | 1,945.7100                  | 1.9457                      | 1,683.8300            | 1.6838                | (13.459)          | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 |        |      | Bond Future | 9.5428                      | 95.9984                     | 9.6235                | 95.2592               | 0.845             | 0.0000       | 0.0000      | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.25   | Call | Bond Future | 3,547.9700                  | 3.5480                      | 3,208.5200            | 3.2085                | (9.567)           | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.24   | Put  | Bond Future | 6,382.6400                  | 6.3826                      | 6,784.7700            | 6.7848                | 6.300             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.26   | Put  | Bond Future | 6,266.0400                  | 6.2660                      | 6,663.3900            | 6.6634                | 6.341             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.25   | Put  | Bond Future | 6,324.1300                  | 6.3241                      | 6,723.8700            | 6.7239                | 6.321             | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.26   | Call | Bond Future | 3,587.1100                  | 3.5871                      | 3,245.2700            | 3.2453                | (9.530)           | 0            | 0           | 0             |
| 2015/12/07 | R248             | 04/08/2016 | 9.24   | Call | Bond Future | 3,509.0700                  | 3.5091                      | 3,172.0100            | 3.1720                | (9.605)           | 0            | 0           | 0             |

**Total**

**664462**