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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2015 TO 21/12/2015

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2015/12/21 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2025             | 04/02/2016 | 126.01 | Put  | Bond Future        | 6,223.3000            |                     | 6.2233                      | 6,238.9600            | 6.2390                | 0.252             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 04/02/2016 |        |      | Bond Future        | 119.7867              |                     | 119.7867                    | 119.7710              | 119.7710              | (0.013)           | 0.0000       | 0.0000      | 1,831         |
| 2015/12/21 | 2025             | 04/02/2016 | 126.00 | Put  | Bond Future        | 6,213.3000            |                     | 6.2133                      | 6,228.9600            | 6.2290                | 0.252             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 04/02/2016 | 126.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 04/02/2016 | 125.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 04/02/2016 | 126.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 04/02/2016 | 125.99 | Put  | Bond Future        | 6,203.3000            |                     | 6.2033                      | 6,218.9600            | 6.2190                | 0.252             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 |        |      | Bond Future        | 121.9444              |                     | 121.9444                    | 121.9263              | 121.9263              | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 126.00 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 125.99 | Put  | Bond Future        | 4,045.5700            |                     | 4.0456                      | 4,063.7300            | 4.0637                | 0.449             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 126.01 | Put  | Bond Future        | 4,065.5700            |                     | 4.0656                      | 4,083.7300            | 4.0837                | 0.447             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 126.00 | Put  | Bond Future        | 4,055.5700            |                     | 4.0556                      | 4,073.7300            | 4.0737                | 0.448             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 126.01 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2025             | 05/05/2016 | 125.99 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 | 8.75   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 |        |      | Bond Future        | 9.7835                |                     | 86.7615                     | 9.7825                | 86.7681               | (0.010)           | 0.0000       | 0.0000      | 18,207        |
| 2015/12/21 | 2030             | 04/02/2016 | 8.76   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 | 8.74   | Put  | Bond Future        | 7,527.1100            |                     | 7.5271                      | 7,520.5200            | 7.5205                | (0.088)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 | 8.76   | Put  | Bond Future        | 7,374.3300            |                     | 7.3743                      | 7,367.7400            | 7.3677                | (0.089)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 | 8.74   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 04/02/2016 | 8.75   | Put  | Bond Future        | 7,450.6700            |                     | 7.4507                      | 7,444.0800            | 7.4441                | (0.088)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 8.99   | Put  | Bond Future        | 6,116.3200            |                     | 6.1163                      | 6,111.4400            | 6.1114                | (0.080)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 9.01   | Put  | Bond Future        | 5,969.0300            |                     | 5.9690                      | 5,964.1500            | 5.9641                | (0.082)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 |        |      | Bond Future        | 9.8604                |                     | 88.3412                     | 9.8597                | 88.3461               | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 9.00   | Put  | Bond Future        | 6,042.6300            |                     | 6.0426                      | 6,037.7500            | 6.0377                | (0.081)           | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 8.99   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 9.00   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2030             | 05/05/2016 | 9.01   | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 |        |      | Bond Future        | 9.8729                |                     | 89.9876                     | 9.8669                | 90.0312               | (0.061)           | 0.0000       | 0.0000      | 8,437         |
| 2015/12/21 | 2032             | 04/02/2016 | 8.69   | Put  | Bond Future        | 9,224.4700            |                     | 9.2245                      | 9,175.0000            | 9.1750                | (0.536)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 8.71   | Put  | Bond Future        | 9,060.9700            |                     | 9.0610                      | 9,011.0600            | 9.0111                | (0.551)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 9.20   | Call | Bond Future        | 276.6400              |                     | 0.2766                      | 253.6500              | 0.2536                | (8.310)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 8.70   | Put  | Bond Future        | 9,142.6300            |                     | 9.1426                      | 9,092.9500            | 9.0929                | (0.543)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 9.30   | Call | Bond Future        | 385.4000              |                     | 0.3854                      | 358.4000              | 0.3584                | (7.006)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 8.71   | Call | Bond Future        | 38.2000               |                     | 0.0382                      | 31.8700               | 0.0319                | (16.571)          | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 9.20   | Put  | Bond Future        | 5,337.7600            |                     | 5.3378                      | 5,271.1900            | 5.2712                | (1.247)           | 0            | 0           | 22            |
| 2015/12/21 | 2032             | 04/02/2016 | 8.69   | Call | Bond Future        | 34.7600               |                     | 0.0348                      | 28.8700               | 0.0289                | (16.945)          | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/02/2016 | 8.70   | Call | Bond Future        | 36.4400               |                     | 0.0364                      | 30.3400               | 0.0303                | (16.740)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | 2032             | 04/02/2016 | 9.30   | Put  | Bond Future | 4,667.4100            | 4.6674              | 4,596.8300      | 4.5968        | (1.512)           | 0            | 0           | 22            |
| 2015/12/21 | 2032             | 05/05/2016 |        |      | Bond Future | 9.9476                | 87.4679             | 9.9416          | 87.5104       | (0.060)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 8.99   | Put  | Bond Future | 7,912.8800            | 7.9129              | 7,857.2300      | 7.8572        | (0.703)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 9.01   | Put  | Bond Future | 7,779.1500            | 7.7791              | 7,723.3500      | 7.7234        | (0.717)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 9.00   | Put  | Bond Future | 7,845.8700            | 7.8459              | 7,790.1500      | 7.7901        | (0.710)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 9.01   | Call | Bond Future | 716.7600              | 0.7168              | 703.4900        | 0.7035        | (1.851)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 8.99   | Call | Bond Future | 690.7900              | 0.6908              | 677.6700        | 0.6777        | (1.899)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 05/05/2016 | 9.00   | Call | Bond Future | 703.6800              | 0.7037              | 690.4900        | 0.6905        | (1.874)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 9.01   | Call | Bond Future | 1,245.4100            | 1.2454              | 1,235.6600      | 1.2357        | (0.783)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 |        |      | Bond Future | 10.0075               | 89.2063             | 10.0021         | 89.2449       | (0.055)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 8.99   | Call | Bond Future | 1,212.9100            | 1.2129              | 1,203.1800      | 1.2032        | (0.802)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 9.00   | Call | Bond Future | 1,229.0800            | 1.2291              | 1,219.3400      | 1.2193        | (0.792)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 8.99   | Put  | Bond Future | 8,812.9700            | 8.8130              | 8,764.6200      | 8.7646        | (0.549)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 9.01   | Put  | Bond Future | 8,686.8400            | 8.6868              | 8,638.4700      | 8.6385        | (0.557)           | 0            | 0           | 0             |
| 2015/12/21 | 2032             | 04/08/2016 | 9.00   | Put  | Bond Future | 8,749.7700            | 8.7498              | 8,701.4100      | 8.7014        | (0.553)           | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 | 102.40 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 |        |      | Bond Future | 99.0141               | 99.0141             | 99.0016         | 99.0016       | (0.013)           | 0.0000       | 0.0000      | 185           |
| 2015/12/21 | 2033             | 04/02/2016 | 102.41 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 | 102.39 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 | 102.40 | Put  | Bond Future | 3,385.8900            | 3.3859              | 3,398.3700      | 3.3984        | 0.369             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 | 102.39 | Put  | Bond Future | 3,375.8900            | 3.3759              | 3,388.3700      | 3.3884        | 0.370             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 04/02/2016 | 102.41 | Put  | Bond Future | 3,395.8900            | 3.3959              | 3,408.3700      | 3.4084        | 0.368             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 |        |      | Bond Future | 99.8225               | 99.8225             | 99.8079         | 99.8079       | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.39 | Put  | Bond Future | 2,567.4800            | 2.5675              | 2,582.1000      | 2.5821        | 0.569             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.40 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.41 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.39 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.41 | Put  | Bond Future | 2,587.4800            | 2.5875              | 2,602.1000      | 2.6021        | 0.565             | 0            | 0           | 0             |
| 2015/12/21 | 2033             | 05/05/2016 | 102.40 | Put  | Bond Future | 2,577.4800            | 2.5775              | 2,592.1000      | 2.5921        | 0.567             | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 8.74   | Call | Bond Future | 27.3400               | 0.0273              | 22.8800         | 0.0229        | (16.313)          | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 8.75   | Put  | Bond Future | 10,640.4200           | 10.6404             | 10,549.3100     | 10.5493       | (0.856)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 9.43   | Call | Bond Future | 439.8500              | 0.4398              | 416.5700        | 0.4166        | (5.293)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 |        |      | Bond Future | 9.9912                | 87.2111             | 9.9801          | 87.2976       | (0.111)           | 0.0000       | 0.0000      | 50,569        |
| 2015/12/21 | 2037             | 04/02/2016 | 8.75   | Call | Bond Future | 28.7300               | 0.0287              | 24.1000         | 0.0241        | (16.116)          | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 8.76   | Call | Bond Future | 30.1800               | 0.0302              | 25.3800         | 0.0254        | (15.905)          | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 9.30   | Call | Bond Future | 285.8800              | 0.2859              | 266.1900        | 0.2662        | (6.888)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 8.74   | Put  | Bond Future | 10,732.6500           | 10.7327             | 10,641.7100     | 10.6417       | (0.847)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 9.43   | Put  | Bond Future | 4,999.7300            | 4.9997              | 4,889.9700      | 4.8900        | (2.195)           | 0            | 0           | 16            |
| 2015/12/21 | 2037             | 04/02/2016 | 8.76   | Put  | Bond Future | 10,548.3800           | 10.5484             | 10,457.1000     | 10.4571       | (0.865)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/02/2016 | 9.30   | Put  | Bond Future | 5,956.2900            | 5.9563              | 5,850.1200      | 5.8501        | (1.782)           | 0            | 0           | 16            |
| 2015/12/21 | 2037             | 05/05/2016 | 9.00   | Put  | Bond Future | 9,465.1200            | 9.4651              | 9,371.7000      | 9.3717        | (0.987)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 05/05/2016 | 8.99   | Call | Bond Future | 599.6700              | 0.5997              | 592.5400        | 0.5925        | (1.189)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 05/05/2016 |        |      | Bond Future | 10.0641               | 88.7990             | 10.0529         | 88.8853       | (0.111)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2037             | 05/05/2016 | 9.00   | Call | Bond Future | 611.5900              | 0.6116              | 604.4600        | 0.6045        | (1.166)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 05/05/2016 | 9.01   | Call | Bond Future | 623.6900              | 0.6237              | 616.5600        | 0.6166        | (1.143)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 05/05/2016 | 8.99   | Put  | Bond Future | 9,543.0800            | 9.5431              | 9,449.6600      | 9.4497        | (0.979)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | 2037             | 05/05/2016 | 9.01   | Put  | Bond Future | 9,387.4700            | 9.3875              | 9,294.0500      | 9.2940        | (0.995)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 |        |      | Bond Future | 10.1246               | 86.3038             | 10.1137         | 86.3870       | (0.108)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.24   | Put  | Bond Future | 8,752.9100            | 8.7529              | 8,670.1000      | 8.6701        | (0.946)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.26   | Put  | Bond Future | 8,620.7400            | 8.6207              | 8,538.1500      | 8.5382        | (0.958)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.25   | Put  | Bond Future | 8,686.6700            | 8.6867              | 8,603.9700      | 8.6040        | (0.952)           | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.24   | Call | Bond Future | 1,579.1800            | 1.5792              | 1,579.5200      | 1.5795        | 0.022             | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.25   | Call | Bond Future | 1,599.2400            | 1.5992              | 1,599.6900      | 1.5997        | 0.028             | 0            | 0           | 0             |
| 2015/12/21 | 2037             | 04/08/2016 | 9.26   | Call | Bond Future | 1,619.4800            | 1.6195              | 1,620.0400      | 1.6200        | 0.035             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 |        |      | Bond Future | 125.0392              | 125.0392            | 125.0227        | 125.0227      | (0.013)           | 0.0000       | 0.0000      | 17,749        |
| 2015/12/21 | 2038             | 04/02/2016 | 131.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 | 130.99 | Put  | Bond Future | 5,950.8000            | 5.9508              | 5,967.3100      | 5.9673        | 0.277             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 | 131.01 | Put  | Bond Future | 5,970.8000            | 5.9708              | 5,987.3100      | 5.9873        | 0.277             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 | 131.00 | Put  | Bond Future | 5,960.8000            | 5.9608              | 5,977.3100      | 5.9773        | 0.277             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 | 131.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 04/02/2016 | 130.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 131.01 | Put  | Bond Future | 3,718.4500            | 3.7185              | 3,737.4200      | 3.7374        | 0.510             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 |        |      | Bond Future | 127.2916              | 127.2916            | 127.2726        | 127.2726      | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 131.00 | Put  | Bond Future | 3,708.4500            | 3.7085              | 3,727.4200      | 3.7274        | 0.512             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 131.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 130.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 131.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2038             | 05/05/2016 | 130.99 | Put  | Bond Future | 3,698.4500            | 3.6985              | 3,717.4200      | 3.7174        | 0.513             | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 | 9.51   | Put  | Bond Future | 5,522.5800            | 5.5226              | 5,407.2600      | 5.4073        | (2.088)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 |        |      | Bond Future | 10.1021               | 90.3351             | 10.0910         | 90.4265       | (0.110)           | 0.0000       | 0.0000      | 1,820         |
| 2015/12/21 | 2040             | 04/02/2016 | 9.50   | Put  | Bond Future | 5,599.2200            | 5.5992              | 5,484.1800      | 5.4842        | (2.055)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 | 9.49   | Put  | Bond Future | 5,676.3500            | 5.6763              | 5,561.5900      | 5.5616        | (2.022)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 | 9.50   | Call | Bond Future | 411.1600              | 0.4112              | 387.4800        | 0.3875        | (5.759)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 | 9.51   | Call | Bond Future | 424.7000              | 0.4247              | 400.7400        | 0.4007        | (5.642)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/02/2016 | 9.49   | Call | Bond Future | 397.9600              | 0.3980              | 374.5600        | 0.3746        | (5.880)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.50   | Call | Bond Future | 1,305.3600            | 1.3054              | 1,299.7200      | 1.2997        | (0.432)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 |        |      | Bond Future | 10.1766               | 91.9799             | 10.1654         | 92.0711       | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.51   | Call | Bond Future | 1,326.8900            | 1.3269              | 1,321.3700      | 1.3214        | (0.416)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.49   | Call | Bond Future | 1,284.0800            | 1.2841              | 1,278.3300      | 1.2783        | (0.448)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.50   | Put  | Bond Future | 7,090.9300            | 7.0909              | 6,994.1500      | 6.9941        | (1.365)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.49   | Put  | Bond Future | 7,159.7600            | 7.1598              | 7,062.8700      | 7.0629        | (1.353)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 05/05/2016 | 9.51   | Put  | Bond Future | 7,022.4900            | 7.0225              | 6,925.8300      | 6.9258        | (1.376)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 |        |      | Bond Future | 10.2392               | 89.2974             | 10.2283         | 89.3854       | (0.107)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.49   | Put  | Bond Future | 8,349.9500            | 8.3500              | 8,264.0900      | 8.2641        | (1.028)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.50   | Call | Bond Future | 2,009.5300            | 2.0095              | 2,011.7700      | 2.0118        | 0.111             | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.51   | Call | Bond Future | 2,033.6200            | 2.0336              | 2,036.0100      | 2.0360        | 0.118             | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.49   | Call | Bond Future | 1,985.6300            | 1.9856              | 1,987.7400      | 1.9877        | 0.106             | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.51   | Put  | Bond Future | 8,218.3900            | 8.2184              | 8,132.8100      | 8.1328        | (1.041)           | 0            | 0           | 0             |
| 2015/12/21 | 2040             | 04/08/2016 | 9.50   | Put  | Bond Future | 8,284.0100            | 8.2840              | 8,198.2800      | 8.1983        | (1.035)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 8.99   | Put  | Bond Future | 10,013.7200           | 10.0137             | 9,914.2600      | 9.9143        | (0.993)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 |        |      | Bond Future | 10.0854               | 87.8145             | 10.0744         | 87.9062       | (0.110)           | 0.0000       | 0.0000      | 19,969        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | 2044             | 04/02/2016 | 9.01   | Put  | Bond Future | 9,820.3900            | 9.8204              | 9,720.4100      | 9.7204        | (1.018)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 9.58   | Put  | Bond Future | 4,916.4200            | 4.9164              | 4,798.8600      | 4.7989        | (2.391)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 9.00   | Put  | Bond Future | 9,916.9100            | 9.9169              | 9,817.1900      | 9.8172        | (1.006)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 9.01   | Call | Bond Future | 63.5400               | 0.0635              | 55.2100         | 0.0552        | (13.110)          | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 8.99   | Call | Bond Future | 57.9500               | 0.0580              | 50.1400         | 0.0501        | (13.477)          | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 9.58   | Call | Bond Future | 551.1200              | 0.5511              | 525.2100        | 0.5252        | (4.701)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/02/2016 | 9.00   | Call | Bond Future | 60.6900               | 0.0607              | 52.6200         | 0.0526        | (13.297)          | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 8.99   | Put  | Bond Future | 11,045.2300           | 11.0452             | 10,946.3700     | 10.9464       | (0.895)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 |        |      | Bond Future | 10.1569               | 89.4135             | 10.1457         | 89.5049       | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 9.01   | Put  | Bond Future | 10,868.7400           | 10.8687             | 10,769.8300     | 10.7698       | (0.910)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 9.00   | Put  | Bond Future | 10,956.8100           | 10.9568             | 10,857.9200     | 10.8579       | (0.903)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 9.01   | Call | Bond Future | 537.2600              | 0.5373              | 529.8200        | 0.5298        | (1.385)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 8.99   | Call | Bond Future | 515.1900              | 0.5152              | 507.8000        | 0.5078        | (1.434)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 05/05/2016 | 9.00   | Call | Bond Future | 526.1400              | 0.5261              | 518.7200        | 0.5187        | (1.410)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.50   | Call | Bond Future | 2,049.5800            | 2.0496              | 2,052.2400      | 2.0522        | 0.130             | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 |        |      | Bond Future | 10.2167               | 86.8052             | 10.2058         | 86.8937       | (0.107)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.51   | Call | Bond Future | 2,074.3000            | 2.0743              | 2,077.1100      | 2.0771        | 0.135             | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.49   | Put  | Bond Future | 8,265.3300            | 8.2653              | 8,179.3200      | 8.1793        | (1.041)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.51   | Put  | Bond Future | 8,132.5600            | 8.1326              | 8,046.8600      | 8.0469        | (1.054)           | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.49   | Call | Bond Future | 2,025.0600            | 2.0251              | 2,027.5600      | 2.0276        | 0.123             | 0            | 0           | 0             |
| 2015/12/21 | 2044             | 04/08/2016 | 9.50   | Put  | Bond Future | 8,198.7700            | 8.1988              | 8,112.9200      | 8.1129        | (1.047)           | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 | 127.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 |        |      | Bond Future | 123.5817              | 123.5817            | 123.5659        | 123.5659      | (0.013)           | 0.0000       | 0.0000      | 12,126        |
| 2015/12/21 | 2046             | 04/02/2016 | 128.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 | 128.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 | 127.99 | Put  | Bond Future | 4,408.2900            | 4.4083              | 4,424.1000      | 4.4241        | 0.359             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 | 128.01 | Put  | Bond Future | 4,428.2900            | 4.4283              | 4,444.1000      | 4.4441        | 0.357             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 04/02/2016 | 128.00 | Put  | Bond Future | 4,418.2900            | 4.4183              | 4,434.1000      | 4.4341        | 0.358             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 |        |      | Bond Future | 124.3784              | 124.3784            | 124.3601        | 124.3601      | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 129.99 | Put  | Bond Future | 5,611.6000            | 5.6116              | 5,629.9000      | 5.6299        | 0.326             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 130.01 | Put  | Bond Future | 5,631.6000            | 5.6316              | 5,649.9000      | 5.6499        | 0.325             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 130.00 | Put  | Bond Future | 5,621.6000            | 5.6216              | 5,639.9000      | 5.6399        | 0.326             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 130.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 129.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2046             | 05/05/2016 | 130.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 |        |      | Bond Future | 128.1592              | 128.1592            | 128.1430        | 128.1430      | (0.013)           | 0.0000       | 0.0000      | 13,313        |
| 2015/12/21 | 2050             | 04/02/2016 | 138.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 | 137.99 | Put  | Bond Future | 9,830.7600            | 9.8308              | 9,847.0500      | 9.8471        | 0.166             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 | 138.01 | Put  | Bond Future | 9,850.7600            | 9.8508              | 9,867.0500      | 9.8671        | 0.165             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 | 138.00 | Put  | Bond Future | 9,840.7600            | 9.8408              | 9,857.0500      | 9.8571        | 0.166             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 | 138.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 04/02/2016 | 137.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 05/05/2016 | 138.00 | Put  | Bond Future | 7,532.4100            | 7.5324              | 7,551.2600      | 7.5513        | 0.250             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 05/05/2016 |        |      | Bond Future | 130.4676              | 130.4676            | 130.4487        | 130.4487      | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 2050             | 05/05/2016 | 138.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 05/05/2016 | 137.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | 2050             | 05/05/2016 | 138.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 05/05/2016 | 137.99 | Put  | Bond Future        | 7,522.4100                  | 7.5224                      | 7,541.2600            | 7.5413                | 0.251             | 0            | 0           | 0             |
| 2015/12/21 | 2050             | 05/05/2016 | 138.01 | Put  | Bond Future        | 7,542.4100                  | 7.5424                      | 7,561.2600            | 7.5613                | 0.250             | 0            | 0           | 0             |
| 2015/12/21 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | AI03             | 09/03/2016 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | AL37             | 04/02/2016 |        |      | Index Future       | 459.1130                    | 459.1130                    | 459.2240              | 459.2240              | 0.024             | 0.0000       | 0.0000      | 2             |
| 2015/12/21 | AL37             | 05/05/2016 |        |      | Index Future       | 467.4700                    | 467.4700                    | 467.5700              | 467.5700              | 0.021             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | AL7T             | 04/02/2016 |        |      | Index Future       | 525.9210                    | 525.9210                    | 526.0540              | 526.0540              | 0.025             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | AL7T             | 05/05/2016 |        |      | Index Future       | 535.4940                    | 535.4940                    | 535.6150              | 535.6150              | 0.023             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | ALBI             | 04/02/2016 |        |      | Index Future       | 477.6190                    | 477.6190                    | 477.9220              | 477.9220              | 0.063             | 0.0000       | 0.0000      | 620           |
| 2015/12/21 | ALBI             | 05/05/2016 |        |      | Index Future       | 486.3130                    | 486.3130                    | 486.6090              | 486.6090              | 0.061             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | ALBI             | 04/08/2016 |        |      | Index Future       | 495.8680                    | 495.8680                    | 496.1390              | 496.1390              | 0.055             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C035             | 28/02/2035 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C040             | 06/10/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C040             | 31/01/2040 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C044             | 31/01/2044 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C048             | 28/02/2048 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C050             | 31/12/2050 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C211             | 31/01/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 128.99 | Put  | Bond Future        | 8,363.5700                  | 8.3636                      | 8,376.8000            | 8.3768                | 0.158             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 04/02/2016 |        |      | Bond Future        | 120.6264                    | 120.6264                    | 120.6132              | 120.6132              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 129.01 | Put  | Bond Future        | 8,383.5700                  | 8.3836                      | 8,396.8000            | 8.3968                | 0.158             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 128.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 129.00 | Put  | Bond Future        | 8,373.5700                  | 8.3736                      | 8,386.8000            | 8.3868                | 0.158             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 129.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 04/02/2016 | 129.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 129.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 |        |      | Bond Future        | 121.2246                    | 121.2246                    | 121.2087              | 121.2087              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 129.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 128.99 | Put  | Bond Future        | 7,765.4200                  | 7.7654                      | 7,781.2900            | 7.7813                | 0.204             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 129.01 | Put  | Bond Future        | 7,785.4200                  | 7.7854                      | 7,801.2900            | 7.8013                | 0.204             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 129.00 | Put  | Bond Future        | 7,775.4200                  | 7.7754                      | 7,791.2900            | 7.7913                | 0.204             | 0            | 0           | 0             |
| 2015/12/21 | EL28             | 05/05/2016 | 128.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 | 10.01  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 |        |      | Bond Future        | 10.7977                     | 77.2727                     | 10.7863               | 77.3439               | (0.106)           | 0.0000       | 0.0000      | 8,710         |
| 2015/12/21 | ES33             | 04/02/2016 | 9.99   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 | 10.00  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 | 9.99   | Put  | Bond Future        | 5,300.9500                  | 5.3010                      | 5,229.6900            | 5.2297                | (1.344)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 | 10.01  | Put  | Bond Future        | 5,162.8200                  | 5.1628                      | 5,091.5600            | 5.0916                | (1.380)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/02/2016 | 10.00  | Put  | Bond Future        | 5,231.8400                  | 5.2318                      | 5,160.5800            | 5.1606                | (1.362)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 10.01  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 |        |      | Bond Future        | 10.8981                     | 74.8875                     | 10.8865               | 74.9585               | (0.106)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 9.99   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 10.00  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 9.99   | Put  | Bond Future        | 5,903.4300                  | 5.9034                      | 5,832.4100            | 5.8324                | (1.203)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 10.01  | Put  | Bond Future        | 5,765.7900                  | 5.7658                      | 5,694.7700            | 5.6948                | (1.232)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 05/05/2016 | 10.00  | Put  | Bond Future        | 5,834.5600                  | 5.8346                      | 5,763.5400            | 5.7635                | (1.217)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 |        |      | Bond Future        | 10.9845                     | 76.3758                     | 10.9732               | 76.4441               | (0.103)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.24  | Put  | Bond Future        | 4,719.7600                  | 4.7198                      | 4,651.4100            | 4.6514                | (1.448)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.26  | Put  | Bond Future        | 4,587.0100                  | 4.5870                      | 4,518.6600            | 4.5187                | (1.490)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.25  | Put  | Bond Future        | 4,653.3400                  | 4.6533                      | 4,584.9900            | 4.5850                | (1.469)           | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.26  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.24  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES33             | 04/08/2016 | 10.25  | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | ES42             | 04/02/2016 |        |      | Bond Future        | 10.9504                     | 81.4489                     | 10.9339               | 81.5643               | (0.150)           | 0.0000       | 0.0000      | 2,750         |
| 2015/12/21 | ES42             | 05/05/2016 |        |      | Bond Future        | 11.0513                     | 78.6688                     | 11.0344               | 78.7847               | (0.152)           | 0.0000       | 0.0000      | 4,500         |
| 2015/12/21 | GOVI             | 04/02/2016 | 512.01 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/02/2016 |        |      | GOVI               | 477.0870                    | 477.0870                    | 477.3200              | 477.3200              | 0.049             | 0.0000       | 0.0000      | 485           |
| 2015/12/21 | GOVI             | 04/02/2016 | 511.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/02/2016 | 512.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/02/2016 | 511.99 | Put  | GOVI               | 349,030.0000                | 34.9030                     | 346,700.0000          | 34.6700               | (0.668)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | GOVI             | 04/02/2016 | 512.01 | Put  | GOVI                   | 349,230.0000          |                     | 34.9230                     | 346,900.0000          | 34.6900               | (0.667)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/02/2016 | 512.00 | Put  | GOVI                   | 349,130.0000          |                     | 34.9130                     | 346,800.0000          | 34.6800               | (0.667)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 | 518.01 | Put  | GOVI                   | 322,400.0000          |                     | 32.2400                     | 320,150.0000          | 32.0150               | (0.698)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 |        |      | GOVI                   | 485.7700              |                     | 485.7700                    | 485.9950              | 485.9950              | 0.046             | 0.0000       | 0.0000      | 146           |
| 2015/12/21 | GOVI             | 05/05/2016 | 518.00 | Put  | GOVI                   | 322,300.0000          |                     | 32.2300                     | 320,050.0000          | 32.0050               | (0.698)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 | 518.01 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 | 517.99 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 | 518.00 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 05/05/2016 | 517.99 | Put  | GOVI                   | 322,200.0000          |                     | 32.2200                     | 319,950.0000          | 31.9950               | (0.698)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 520.99 | Put  | GOVI                   | 256,750.0000          |                     | 25.6750                     | 254,760.0000          | 25.4760               | (0.775)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 |        |      | GOVI                   | 495.3150              |                     | 495.3150                    | 495.5140              | 495.5140              | 0.040             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 521.01 | Put  | GOVI                   | 256,950.0000          |                     | 25.6950                     | 254,960.0000          | 25.4960               | (0.774)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 521.00 | Put  | GOVI                   | 256,850.0000          |                     | 25.6850                     | 254,860.0000          | 25.4860               | (0.775)           | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 521.00 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 521.01 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GOVI             | 04/08/2016 | 520.99 | Call | GOVI                   | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | GVIX             | 01/01/2029 |        |      | LIVE INDEX             | 110.0000              |                     | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IGOV             | 04/02/2016 |        |      | Index Future           | 227.3110              |                     | 227.3110                    | 227.2230              | 227.2230              | (0.039)           | 0.0000       | 0.0000      | 1,038         |
| 2015/12/21 | IGOV             | 05/05/2016 |        |      | Index Future           | 231.4060              |                     | 231.4060                    | 231.3110              | 231.3110              | (0.041)           | 0.0000       | 0.0000      | 21            |
| 2015/12/21 | IGOV             | 04/08/2016 |        |      | Index Future           | 235.9490              |                     | 235.9490                    | 235.8370              | 235.8370              | (0.047)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | ILBI             | 04/02/2016 |        |      | Index Future           | 617.0840              |                     | 617.0840                    | 617.0080              | 617.0080              | (0.012)           | 0.0000       | 0.0000      | 157           |
| 2015/12/21 | ILBI             | 05/05/2016 |        |      | Index Future           | 627.6240              |                     | 627.6240                    | 627.5420              | 627.5420              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS01             | 19/12/2016 |        |      | Interest Rate Swap     | 100.1983              |                     | 100.1983                    | 100.2422              | 100.2422              | 0.044             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS01             | 16/03/2017 |        |      | Interest Rate Swap     | 100.2897              |                     | 100.2897                    | 100.3366              | 100.3366              | 0.047             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS02             | 18/12/2017 |        |      | Interest Rate Swap     | 100.8751              |                     | 100.8751                    | 100.9546              | 100.9546              | 0.079             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS02             | 16/03/2018 |        |      | Interest Rate Swap     | 100.4045              |                     | 100.4045                    | 100.4982              | 100.4982              | 0.093             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 101.8796              |                     | 101.8796                    | 102.0551              | 102.0551              | 0.172             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 101.4578              |                     | 101.4578                    | 101.6337              | 101.6337              | 0.173             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 104.7778              |                     | 104.7778                    | 104.9841              | 104.9841              | 0.197             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 102.1269              |                     | 102.1269                    | 102.3423              | 102.3423              | 0.211             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                |                     | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                |                     | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                |                     | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                |                     | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 20/01/2016 |        |      | Jibar Tradeable Future | 6.7100                |                     | 93.2900                     | 6.7100                | 93.2900               | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | JBAF             | 17/02/2016 |        |      | Jibar Tradeable Future | 6.9900                      | 93.0100                     | 6.9900                | 93.0100               | 0.000             | 0.0000       | 0.0000      | 2,000         |
| 2015/12/21 | JBAF             | 16/03/2016 |        |      | Jibar Tradeable Future | 7.0600                      | 92.9400                     | 7.0600                | 92.9400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 20/04/2016 |        |      | Jibar Tradeable Future | 7.2300                      | 92.7700                     | 7.2300                | 92.7700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 18/05/2016 |        |      | Jibar Tradeable Future | 7.2800                      | 92.7200                     | 7.2800                | 92.7200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 15/06/2016 |        |      | Jibar Tradeable Future | 7.4300                      | 92.5700                     | 7.4300                | 92.5700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 21/09/2016 |        |      | Jibar Tradeable Future | 7.7400                      | 92.2600                     | 7.7400                | 92.2600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 21/12/2016 |        |      | Jibar Tradeable Future | 8.0700                      | 91.9300                     | 8.0700                | 91.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 8.2100                      | 91.7900                     | 8.2100                | 91.7900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 8.4000                      | 91.6000                     | 8.4000                | 91.6000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 8.5300                      | 91.4700                     | 8.5300                | 91.4700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 8.6300                      | 91.3700                     | 8.6300                | 91.3700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R023             | 04/02/2016 | 8.01   | Put  | Bond Future            | 6,376.2000                  | 6.3762                      | 6,343.2400            | 6.3432                | (0.517)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/02/2016 |        |      | Bond Future            | 9.2704                      | 95.7151                     | 9.2640                | 95.7460               | (0.069)           | 0.0000       | 0.0000      | 16,357        |
| 2015/12/21 | R023             | 04/02/2016 | 8.00   | Put  | Bond Future            | 6,428.3000                  | 6.4283                      | 6,395.4300            | 6.3954                | (0.511)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/02/2016 | 8.01   | Call | Bond Future            | 10.7600                     | 0.0108                      | 8.6500                | 0.0087                | (19.610)          | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/02/2016 | 7.99   | Call | Bond Future            | 9.6700                      | 0.0097                      | 7.7400                | 0.0077                | (19.959)          | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/02/2016 | 8.00   | Call | Bond Future            | 10.2000                     | 0.0102                      | 8.1800                | 0.0082                | (19.804)          | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/02/2016 | 7.99   | Put  | Bond Future            | 6,480.4700                  | 6.4805                      | 6,447.6900            | 6.4477                | (0.506)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 |        |      | Bond Future            | 9.3576                      | 93.5270                     | 9.3514                | 93.5565               | (0.067)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.24   | Put  | Bond Future            | 5,723.4800                  | 5.7235                      | 5,687.6000            | 5.6876                | (0.627)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.26   | Put  | Bond Future            | 5,634.3900                  | 5.6344                      | 5,598.4000            | 5.5984                | (0.639)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.24   | Call | Bond Future            | 275.0100                    | 0.2750                      | 268.6200              | 0.2686                | (2.324)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.25   | Put  | Bond Future            | 5,678.8700                  | 5.6789                      | 5,642.9300            | 5.6429                | (0.633)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.25   | Call | Bond Future            | 280.9000                    | 0.2809                      | 274.4500              | 0.2745                | (2.296)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 05/05/2016 | 8.26   | Call | Bond Future            | 286.8900                    | 0.2869                      | 280.3900              | 0.2804                | (2.266)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.24   | Call | Bond Future            | 538.8000                    | 0.5388                      | 533.4900              | 0.5335                | (0.986)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.25   | Put  | Bond Future            | 6,095.5900                  | 6.0956                      | 6,065.2400            | 6.0652                | (0.498)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 |        |      | Bond Future            | 9.4217                      | 95.3849                     | 9.4163                | 95.4100               | (0.058)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.25   | Call | Bond Future            | 546.8800                    | 0.5469                      | 541.5500              | 0.5416                | (0.975)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.26   | Call | Bond Future            | 555.0500                    | 0.5551                      | 549.7000              | 0.5497                | (0.964)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.24   | Put  | Bond Future            | 6,136.6300                  | 6.1366                      | 6,106.3000            | 6.1063                | (0.494)           | 0            | 0           | 0             |
| 2015/12/21 | R023             | 04/08/2016 | 8.26   | Put  | Bond Future            | 6,054.6700                  | 6.0547                      | 6,024.3000            | 6.0243                | (0.502)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 7.50   | Call | Bond Future            | 0.3900                      | 0.0004                      | 0.2500                | 0.0003                | (35.897)          | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.40   | Put  | Bond Future            | 7,339.6500                  | 7.3397                      | 7,322.0100            | 7.3220                | (0.240)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.83   | Put  | Bond Future            | 4,368.7700                  | 4.3688                      | 4,331.1900            | 4.3312                | (0.860)           | 0            | 0           | 33            |
| 2015/12/21 | R186             | 04/02/2016 | 9.20   | Call | Bond Future            | 1,046.0800                  | 1.0461                      | 1,000.0700            | 1.0001                | (4.398)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 |        |      | Bond Future            | 9.3836                      | 108.9145                    | 9.3826                | 108.9215              | (0.011)           | 0.0000       | 0.0000      | 68,095        |
| 2015/12/21 | R186             | 04/02/2016 | 7.51   | Call | Bond Future            | 0.4200                      | 0.0004                      | 0.2700                | 0.0003                | (35.714)          | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.02   | Put  | Bond Future            | 10,271.4600                 | 10.2715                     | 10,261.9900           | 10.2620               | (0.092)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 7.90   | Call | Bond Future            | 5.2400                      | 0.0052                      | 3.8400                | 0.0038                | (26.718)          | 0            | 0           | 680           |
| 2015/12/21 | R186             | 04/02/2016 | 8.45   | Call | Bond Future            | 84.2000                     | 0.0842                      | 71.7700               | 0.0718                | (14.762)          | 0            | 0           | 350           |
| 2015/12/21 | R186             | 04/02/2016 | 8.75   | Call | Bond Future            | 270.9100                    | 0.2709                      | 244.5600              | 0.2446                | (9.726)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 7.49   | Call | Bond Future            | 0.3700                      | 0.0004                      | 0.2300                | 0.0002                | (37.838)          | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 7.50   | Put  | Bond Future            | 14,525.2900                 | 14.5253                     | 14,518.1500           | 14.5182               | (0.049)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.83   | Call | Bond Future            | 356.2400                    | 0.3562                      | 325.6600              | 0.3257                | (8.584)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.65   | Put  | Bond Future            | 5,549.5800                  | 5.5496                      | 5,521.3600            | 5.5214                | (0.509)           | 0            | 0           | 340           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R186             | 04/02/2016 | 8.70   | Put  | Bond Future | 5,210.9700            | 5.2110              | 5,180.2200      | 5.1802        | (0.590)           | 0            | 0           | 5,000         |
| 2015/12/21 | R186             | 04/02/2016 | 8.80   | Put  | Bond Future | 4,557.8500            | 4.5579              | 4,521.8600      | 4.5219        | (0.790)           | 0            | 0           | 5,000         |
| 2015/12/21 | R186             | 04/02/2016 | 7.49   | Put  | Bond Future | 14,609.2900           | 14.6093             | 14,602.1500     | 14.6021       | (0.049)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.85   | Put  | Bond Future | 4,244.5900            | 4.2446              | 4,205.9600      | 4.2060        | (0.910)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 7.51   | Put  | Bond Future | 14,441.3800           | 14.4414             | 14,434.2300     | 14.4342       | (0.050)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.02   | Call | Bond Future | 10.3400               | 0.0103              | 7.8700          | 0.0079        | (23.888)          | 0            | 0           | 700           |
| 2015/12/21 | R186             | 04/02/2016 | 8.40   | Call | Bond Future | 67.7400               | 0.0677              | 57.1000         | 0.0571        | (15.707)          | 0            | 0           | 680           |
| 2015/12/21 | R186             | 04/02/2016 | 7.90   | Put  | Bond Future | 11,232.2300           | 11.2322             | 11,223.8300     | 11.2238       | (0.075)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.45   | Put  | Bond Future | 6,970.5000            | 6.9705              | 6,951.0700      | 6.9511        | (0.279)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 9.20   | Put  | Bond Future | 2,354.4900            | 2.3545              | 2,301.4800      | 2.3015        | (2.251)           | 0            | 0           | 700           |
| 2015/12/21 | R186             | 04/02/2016 | 8.75   | Put  | Bond Future | 4,880.1900            | 4.8802              | 4,846.8400      | 4.8468        | (0.683)           | 0            | 0           | 11,695        |
| 2015/12/21 | R186             | 04/02/2016 | 8.65   | Call | Bond Future | 188.2200              | 0.1882              | 167.0000        | 0.1670        | (11.274)          | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.85   | Call | Bond Future | 380.5700              | 0.3806              | 348.9400        | 0.3489        | (8.311)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.70   | Call | Bond Future | 226.5100              | 0.2265              | 202.7600        | 0.2028        | (10.485)          | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/02/2016 | 8.80   | Call | Bond Future | 322.0500              | 0.3220              | 293.0600        | 0.2931        | (9.002)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 |        |      | Bond Future | 9.4598                | 110.8969            | 9.4591          | 110.9018      | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.34   | Call | Bond Future | 426.5800              | 0.4266              | 411.8300        | 0.4118        | (3.458)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.75   | Put  | Bond Future | 6,007.5900            | 6.0076              | 5,981.0300      | 5.9810        | (0.442)           | 0            | 0           | 1,900         |
| 2015/12/21 | R186             | 05/05/2016 | 8.35   | Call | Bond Future | 435.5900              | 0.4356              | 420.6600        | 0.4207        | (3.428)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.85   | Put  | Bond Future | 5,449.0100            | 5.4490              | 5,421.0000      | 5.4210        | (0.514)           | 0            | 0           | 5,350         |
| 2015/12/21 | R186             | 05/05/2016 | 8.33   | Call | Bond Future | 417.7300              | 0.4177              | 403.1400        | 0.4031        | (3.493)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.75   | Call | Bond Future | 937.5400              | 0.9375              | 915.8300        | 0.9158        | (2.316)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.35   | Put  | Bond Future | 8,507.7800            | 8.5078              | 8,488.0000      | 8.4880        | (0.232)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 7.56   | Put  | Bond Future | 14,392.1800           | 14.3922             | 14,383.2300     | 14.3832       | (0.062)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.34   | Put  | Bond Future | 8,575.2200            | 8.5752              | 8,555.6200      | 8.5556        | (0.229)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.85   | Call | Bond Future | 1,112.8100            | 1.1128              | 1,089.6500      | 1.0897        | (2.081)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 7.56   | Call | Bond Future | 62.9200               | 0.0629              | 58.8200         | 0.0588        | (6.516)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 05/05/2016 | 8.33   | Put  | Bond Future | 8,642.8800            | 8.6429              | 8,623.4400      | 8.6234        | (0.225)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.51   | Put  | Bond Future | 8,220.8000            | 8.2208              | 8,204.5700      | 8.2046        | (0.197)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 |        |      | Bond Future | 9.5177                | 107.7938            | 9.5178          | 107.7929      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.50   | Put  | Bond Future | 8,280.1300            | 8.2801              | 8,264.0000      | 8.2640        | (0.195)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.51   | Call | Bond Future | 1,076.5800            | 1.0766              | 1,059.4700      | 1.0595        | (1.589)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.49   | Call | Bond Future | 1,047.1400            | 1.0471              | 1,030.2400      | 1.0302        | (1.614)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.50   | Call | Bond Future | 1,061.7900            | 1.0618              | 1,044.7800      | 1.0448        | (1.602)           | 0            | 0           | 0             |
| 2015/12/21 | R186             | 04/08/2016 | 8.49   | Put  | Bond Future | 8,339.6600            | 8.3397              | 8,323.6400      | 8.3236        | (0.192)           | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 | 297.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 |        |      | Bond Future | 286.2816              | 286.2816            | 286.2442        | 286.2442      | (0.013)           | 0.0000       | 0.0000      | 714           |
| 2015/12/21 | R197             | 04/02/2016 | 296.99 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 | 297.01 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 | 296.99 | Put  | Bond Future | 10,708.4400           | 10.7084             | 10,745.7600     | 10.7458       | 0.349             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 | 297.01 | Put  | Bond Future | 10,728.4400           | 10.7284             | 10,765.7600     | 10.7658       | 0.348             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 04/02/2016 | 297.00 | Put  | Bond Future | 10,718.4400           | 10.7184             | 10,755.7600     | 10.7558       | 0.348             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 05/05/2016 |        |      | Bond Future | 291.4383              | 291.4383            | 291.3949        | 291.3949      | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R197             | 05/05/2016 | 300.00 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 05/05/2016 | 299.99 | Put  | Bond Future | 8,551.7300            | 8.5517              | 8,595.0600      | 8.5951        | 0.507             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 05/05/2016 | 300.01 | Put  | Bond Future | 8,571.7300            | 8.5717              | 8,615.0600      | 8.6151        | 0.505             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 05/05/2016 | 300.00 | Put  | Bond Future | 8,561.7300            | 8.5617              | 8,605.0600      | 8.6051        | 0.506             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R197             | 05/05/2016 | 300.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R197             | 05/05/2016 | 299.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 |        |      | Bond Future | 229.1978                    | 229.1978                    | 229.1690              | 229.1690              | (0.013)           | 0.0000       | 0.0000      | 43,015        |
| 2015/12/21 | R202             | 04/02/2016 | 239.99 | Put  | Bond Future | 10,792.2000                 | 10.7922                     | 10,821.0100           | 10.8210               | 0.267             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 | 240.01 | Put  | Bond Future | 10,812.2000                 | 10.8122                     | 10,841.0100           | 10.8410               | 0.266             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 | 240.00 | Put  | Bond Future | 10,802.2000                 | 10.8022                     | 10,831.0100           | 10.8310               | 0.267             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 | 239.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 | 240.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 04/02/2016 | 240.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 246.99 | Put  | Bond Future | 13,663.3900                 | 13.6634                     | 13,697.2000           | 13.6972               | 0.247             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 |        |      | Bond Future | 233.3266                    | 233.3266                    | 233.2928              | 233.2928              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 247.01 | Put  | Bond Future | 13,683.3900                 | 13.6834                     | 13,717.2000           | 13.7172               | 0.247             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 246.99 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 247.00 | Put  | Bond Future | 13,673.3900                 | 13.6734                     | 13,707.2000           | 13.7072               | 0.247             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 247.00 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R202             | 05/05/2016 | 247.01 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 | 7.25   | Put  | Bond Future | 1,405.5200                  | 1.4055                      | 1,401.2500            | 1.4013                | (0.304)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 | 7.26   | Put  | Bond Future | 1,390.8500                  | 1.3909                      | 1,386.5400            | 1.3865                | (0.310)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 |        |      | Bond Future | 8.1934                      | 103.4019                    | 8.1911                | 103.4052              | (0.028)           | 0.0000       | 0.0000      | 17,164        |
| 2015/12/21 | R203             | 04/02/2016 | 7.26   | Call | Bond Future | 5.3800                      | 0.0054                      | 4.4100                | 0.0044                | (18.030)          | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 | 7.24   | Call | Bond Future | 4.7800                      | 0.0048                      | 3.8900                | 0.0039                | (18.619)          | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 | 7.25   | Call | Bond Future | 5.0700                      | 0.0051                      | 4.1400                | 0.0041                | (18.343)          | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/02/2016 | 7.24   | Put  | Bond Future | 1,420.2200                  | 1.4202                      | 1,415.9900            | 1.4160                | (0.298)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.25   | Put  | Bond Future | 1,427.5000                  | 1.4275                      | 1,424.6400            | 1.4246                | (0.200)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 |        |      | Bond Future | 8.3495                      | 101.1132                    | 8.3485                | 101.1145              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.26   | Call | Bond Future | 39.4200                     | 0.0394                      | 37.8400               | 0.0378                | (4.008)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.24   | Call | Bond Future | 37.3000                     | 0.0373                      | 35.7800               | 0.0358                | (4.075)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.25   | Call | Bond Future | 38.3500                     | 0.0384                      | 36.8000               | 0.0368                | (4.042)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.26   | Put  | Bond Future | 1,415.8200                  | 1.4158                      | 1,412.9300            | 1.4129                | (0.204)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 05/05/2016 | 7.24   | Put  | Bond Future | 1,439.2100                  | 1.4392                      | 1,436.3800            | 1.4364                | (0.197)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.26   | Call | Bond Future | 76.0700                     | 0.0761                      | 73.9400               | 0.0739                | (2.800)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 |        |      | Bond Future | 8.4273                      | 103.1222                    | 8.4313                | 103.1181              | 0.048             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.24   | Call | Bond Future | 73.2900                     | 0.0733                      | 71.2100               | 0.0712                | (2.838)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.25   | Call | Bond Future | 74.6700                     | 0.0747                      | 72.5600               | 0.0726                | (2.826)           | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.24   | Put  | Bond Future | 1,305.2300                  | 1.3052                      | 1,307.2900            | 1.3073                | 0.158             | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.26   | Put  | Bond Future | 1,287.0700                  | 1.2871                      | 1,289.0800            | 1.2891                | 0.156             | 0            | 0           | 0             |
| 2015/12/21 | R203             | 04/08/2016 | 7.25   | Put  | Bond Future | 1,296.1400                  | 1.2961                      | 1,298.1700            | 1.2982                | 0.157             | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 | 7.50   | Call | Bond Future | 6.0900                      | 0.0061                      | 4.8500                | 0.0049                | (20.361)          | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 |        |      | Bond Future | 8.5821                      | 99.6258                     | 8.5804                | 99.6300               | (0.020)           | 0.0000       | 0.0000      | 38,369        |
| 2015/12/21 | R204             | 04/02/2016 | 7.51   | Call | Bond Future | 6.4600                      | 0.0065                      | 5.1500                | 0.0052                | (20.279)          | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 | 7.49   | Put  | Bond Future | 2,751.0100                  | 2.7510                      | 2,745.6400            | 2.7456                | (0.195)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 | 7.51   | Put  | Bond Future | 2,700.6000                  | 2.7006                      | 2,695.1100            | 2.6951                | (0.203)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 | 7.49   | Call | Bond Future | 5.7500                      | 0.0057                      | 4.5600                | 0.0046                | (20.696)          | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/02/2016 | 7.50   | Put  | Bond Future | 2,725.7900                  | 2.7258                      | 2,720.3700            | 2.7204                | (0.199)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.75   | Call | Bond Future | 124.8900                    | 0.1249                      | 120.7700              | 0.1208                | (3.299)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R204             | 05/05/2016 |        |      | Bond Future | 8.7095                      | 101.4392                    | 8.7085                | 101.4414              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.76   | Call | Bond Future | 127.8700                    | 0.1279                      | 123.7000              | 0.1237                | (3.261)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.74   | Put  | Bond Future | 2,356.2400                  | 2.3562                      | 2,349.9500            | 2.3500                | (0.267)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.76   | Put  | Bond Future | 2,315.4200                  | 2.3154                      | 2,309.0200            | 2.3090                | (0.276)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.74   | Call | Bond Future | 121.9600                    | 0.1220                      | 117.9000              | 0.1179                | (3.329)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 05/05/2016 | 7.75   | Put  | Bond Future | 2,335.8000                  | 2.3358                      | 2,329.4500            | 2.3294                | (0.272)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 |        |      | Bond Future | 8.7954                      | 99.4113                     | 8.7969                | 99.4082               | 0.017             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.74   | Put  | Bond Future | 2,430.8800                  | 2.4309                      | 2,429.6000            | 2.4296                | (0.053)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.76   | Put  | Bond Future | 2,395.5000                  | 2.3955                      | 2,394.1400            | 2.3941                | (0.057)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.75   | Put  | Bond Future | 2,413.1700                  | 2.4132                      | 2,411.8500            | 2.4119                | (0.055)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.74   | Call | Bond Future | 212.4400                    | 0.2124                      | 208.0500              | 0.2080                | (2.066)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.75   | Call | Bond Future | 216.0400                    | 0.2160                      | 211.6100              | 0.2116                | (2.051)           | 0            | 0           | 0             |
| 2015/12/21 | R204             | 04/08/2016 | 7.76   | Call | Bond Future | 219.6800                    | 0.2197                      | 215.2100              | 0.2152                | (2.035)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 | 7.27   | Put  | Bond Future | 5,153.4700                  | 5.1535                      | 5,148.5900            | 5.1486                | (0.095)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 | 7.49   | Put  | Bond Future | 4,417.9800                  | 4.4180                      | 4,412.6500            | 4.4126                | (0.121)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 |        |      | Bond Future | 8.8506                      | 95.2701                     | 8.8491                | 95.2748               | (0.017)           | 0.0000       | 0.0000      | 46,579        |
| 2015/12/21 | R207             | 04/02/2016 | 7.51   | Put  | Bond Future | 4,351.5800                  | 4.3516                      | 4,346.2000            | 4.3462                | (0.124)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 | 7.27   | Call | Bond Future | 0.5600                      | 0.0006                      | 0.3900                | 0.0004                | (30.357)          | 0            | 0           | 43            |
| 2015/12/21 | R207             | 04/02/2016 | 7.50   | Call | Bond Future | 2.5200                      | 0.0025                      | 1.8700                | 0.0019                | (25.794)          | 0            | 0           | 19            |
| 2015/12/21 | R207             | 04/02/2016 | 7.51   | Call | Bond Future | 2.6700                      | 0.0027                      | 2.0000                | 0.0020                | (25.094)          | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 | 7.49   | Call | Bond Future | 2.3700                      | 0.0024                      | 1.7500                | 0.0018                | (26.160)          | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/02/2016 | 7.50   | Put  | Bond Future | 4,384.7700                  | 4.3848                      | 4,379.4100            | 4.3794                | (0.122)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.86   | Put  | Bond Future | 3,512.0400                  | 3.5120                      | 3,504.0900            | 3.5041                | (0.226)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 |        |      | Bond Future | 8.9682                      | 97.0044                     | 8.9672                | 97.0073               | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.85   | Put  | Bond Future | 3,539.9100                  | 3.5399                      | 3,532.0300            | 3.5320                | (0.223)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.56   | Put  | Bond Future | 4,376.8000                  | 4.3768                      | 4,370.7600            | 4.3708                | (0.138)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.84   | Put  | Bond Future | 3,567.8500                  | 3.5679                      | 3,560.0500            | 3.5600                | (0.219)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.56   | Call | Bond Future | 66.5300                     | 0.0665                      | 63.3500               | 0.0634                | (4.780)           | 0            | 0           | 43            |
| 2015/12/21 | R207             | 05/05/2016 | 7.85   | Call | Bond Future | 136.5800                    | 0.1366                      | 131.5600              | 0.1316                | (3.676)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.86   | Call | Bond Future | 139.8000                    | 0.1398                      | 134.7100              | 0.1347                | (3.641)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 05/05/2016 | 7.84   | Call | Bond Future | 133.4100                    | 0.1334                      | 128.4700              | 0.1285                | (3.703)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 |        |      | Bond Future | 9.0534                      | 95.2859                     | 9.0543                | 95.2836               | 0.009             | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 7.99   | Put  | Bond Future | 3,364.2700                  | 3.3643                      | 3,360.4100            | 3.3604                | (0.115)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 8.01   | Put  | Bond Future | 3,316.5100                  | 3.3165                      | 3,312.5500            | 3.3125                | (0.119)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 8.00   | Put  | Bond Future | 3,340.3600                  | 3.3404                      | 3,336.4500            | 3.3364                | (0.117)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 8.01   | Call | Bond Future | 339.0000                    | 0.3390                      | 332.7400              | 0.3327                | (1.847)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 7.99   | Call | Bond Future | 328.5800                    | 0.3286                      | 322.4200              | 0.3224                | (1.875)           | 0            | 0           | 0             |
| 2015/12/21 | R207             | 04/08/2016 | 8.00   | Call | Bond Future | 333.7600                    | 0.3338                      | 327.5500              | 0.3276                | (1.861)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 |        |      | Bond Future | 9.0227                      | 93.2348                     | 9.0162                | 93.2595               | (0.072)           | 0.0000       | 0.0000      | 40,521        |
| 2015/12/21 | R208             | 04/02/2016 | 7.74   | Put  | Bond Future | 5,059.3900                  | 5.0594                      | 5,033.5200            | 5.0335                | (0.511)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 | 7.76   | Put  | Bond Future | 4,978.7000                  | 4.9787                      | 4,952.7200            | 4.9527                | (0.522)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 | 7.75   | Put  | Bond Future | 5,019.0200                  | 5.0190                      | 4,993.0900            | 4.9931                | (0.517)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 | 7.76   | Call | Bond Future | 6.4500                      | 0.0065                      | 5.1400                | 0.0051                | (20.310)          | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 | 7.74   | Call | Bond Future | 5.7700                      | 0.0058                      | 4.5700                | 0.0046                | (20.797)          | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/02/2016 | 7.75   | Call | Bond Future | 6.1000                      | 0.0061                      | 4.8400                | 0.0048                | (20.656)          | 0            | 0           | 0             |
| 2015/12/21 | R208             | 05/05/2016 | 7.99   | Call | Bond Future | 181.5400                    | 0.1815                      | 177.1600              | 0.1772                | (2.413)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R208             | 05/05/2016 | 8.00   | Put  | Bond Future | 4,403.6300            |                     | 4.4036                      | 4,375.9600            | 4.3760                | (0.628)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 05/05/2016 |        |      | Bond Future | 9.1224                |                     | 91.5300                     | 9.1161                | 91.5533               | (0.070)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R208             | 05/05/2016 | 8.00   | Call | Bond Future | 185.6600              |                     | 0.1857                      | 181.2400              | 0.1812                | (2.381)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 05/05/2016 | 8.01   | Call | Bond Future | 189.8500              |                     | 0.1898                      | 185.3900              | 0.1854                | (2.349)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 05/05/2016 | 7.99   | Put  | Bond Future | 4,438.1400            |                     | 4.4381                      | 4,410.5100            | 4.4105                | (0.623)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 05/05/2016 | 8.01   | Put  | Bond Future | 4,369.2000            |                     | 4.3692                      | 4,341.4900            | 4.3415                | (0.634)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 8.01   | Put  | Bond Future | 4,636.7900            |                     | 4.6368                      | 4,614.2700            | 4.6143                | (0.486)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 |        |      | Bond Future | 9.1957                |                     | 93.3488                     | 9.1903                | 93.3675               | (0.058)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 8.00   | Put  | Bond Future | 4,668.0800            |                     | 4.6681                      | 4,645.5800            | 4.6456                | (0.482)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 7.99   | Call | Bond Future | 356.5200              |                     | 0.3565                      | 352.7700              | 0.3528                | (1.052)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 8.00   | Call | Bond Future | 362.1900              |                     | 0.3622                      | 358.4200              | 0.3584                | (1.041)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 8.01   | Call | Bond Future | 367.9300              |                     | 0.3679                      | 364.1400              | 0.3641                | (1.030)           | 0            | 0           | 0             |
| 2015/12/21 | R208             | 04/08/2016 | 7.99   | Put  | Bond Future | 4,699.4500            |                     | 4.6994                      | 4,676.9700            | 4.6770                | (0.478)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 8.74   | Call | Bond Future | 38.4900               |                     | 0.0385                      | 33.0700               | 0.0331                | (14.082)          | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 8.75   | Put  | Bond Future | 7,920.4600            |                     | 7.9205                      | 7,843.2700            | 7.8433                | (0.975)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 |        |      | Bond Future | 9.8624                |                     | 70.8811                     | 9.8514                | 70.9527               | (0.111)           | 0.0000       | 0.0000      | 41,013        |
| 2015/12/21 | R209             | 04/02/2016 | 8.75   | Call | Bond Future | 40.3400               |                     | 0.0403                      | 34.7400               | 0.0347                | (13.882)          | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 8.76   | Call | Bond Future | 42.2700               |                     | 0.0423                      | 36.4800               | 0.0365                | (13.698)          | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 9.52   | Put  | Bond Future | 2,963.8500            |                     | 2.9638                      | 2,871.1400            | 2.8711                | (3.128)           | 0            | 0           | 2,200         |
| 2015/12/21 | R209             | 04/02/2016 | 8.74   | Put  | Bond Future | 7,995.5900            |                     | 7.9956                      | 7,918.5800            | 7.9186                | (0.963)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 8.76   | Put  | Bond Future | 7,845.5200            |                     | 7.8455                      | 7,768.1400            | 7.7681                | (0.986)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/02/2016 | 9.52   | Call | Bond Future | 676.3000              |                     | 0.6763                      | 655.1800              | 0.6552                | (3.123)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 |        |      | Bond Future | 9.9270                |                     | 69.0214                     | 9.9160                | 69.0929               | (0.112)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 9.00   | Call | Bond Future | 644.2200              |                     | 0.6442                      | 638.5000              | 0.6385                | (0.888)           | 0            | 0           | 6,700         |
| 2015/12/21 | R209             | 05/05/2016 | 8.25   | Put  | Bond Future | 12,386.0400           |                     | 12.3860                     | 12,310.9600           | 12.3110               | (0.606)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 8.99   | Put  | Bond Future | 7,104.7200            |                     | 7.1047                      | 7,027.4800            | 7.0275                | (1.087)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 9.01   | Put  | Bond Future | 6,981.0600            |                     | 6.9811                      | 6,903.8600            | 6.9039                | (1.106)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 9.00   | Put  | Bond Future | 7,042.7500            |                     | 7.0427                      | 6,965.5300            | 6.9655                | (1.096)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 9.01   | Call | Bond Future | 656.3500              |                     | 0.6564                      | 650.6500              | 0.6506                | (0.868)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 05/05/2016 | 8.25   | Call | Bond Future | 122.3300              |                     | 0.1223                      | 118.7500              | 0.1188                | (2.927)           | 0            | 0           | 6,700         |
| 2015/12/21 | R209             | 05/05/2016 | 8.99   | Call | Bond Future | 632.2600              |                     | 0.6323                      | 626.5200              | 0.6265                | (0.908)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.26   | Call | Bond Future | 1,576.4800            |                     | 1.5765                      | 1,578.5000            | 1.5785                | 0.128             | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 |        |      | Bond Future | 9.9785                |                     | 70.3933                     | 9.9677                | 70.4624               | (0.108)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 10.60  | Call | Bond Future | 5,585.3700            |                     | 5.5854                      | 5,613.8700            | 5.6139                | 0.510             | 0            | 0           | 6,000         |
| 2015/12/21 | R209             | 04/08/2016 | 9.60   | Put  | Bond Future | 4,800.9900            |                     | 4.8010                      | 4,738.7900            | 4.7388                | (1.296)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.24   | Call | Bond Future | 1,538.6200            |                     | 1.5386                      | 1,540.4100            | 1.5404                | 0.116             | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.25   | Call | Bond Future | 1,557.4700            |                     | 1.5575                      | 1,559.3700            | 1.5594                | 0.122             | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 10.60  | Put  | Bond Future | 1,790.1000            |                     | 1.7901                      | 1,749.4800            | 1.7495                | (2.269)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.24   | Put  | Bond Future | 6,515.7300            |                     | 6.5157                      | 6,448.4000            | 6.4484                | (1.033)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.26   | Put  | Bond Future | 6,411.5900            |                     | 6.4116                      | 6,344.4900            | 6.3445                | (1.047)           | 0            | 0           | 0             |
| 2015/12/21 | R209             | 04/08/2016 | 9.60   | Call | Bond Future | 2,317.1600            |                     | 2.3172                      | 2,324.0800            | 2.3241                | 0.299             | 0            | 0           | 6,000         |
| 2015/12/21 | R209             | 04/08/2016 | 9.25   | Put  | Bond Future | 6,463.5300            |                     | 6.4635                      | 6,396.3100            | 6.3963                | (1.040)           | 0            | 0           | 0             |
| 2015/12/21 | R210             | 04/02/2016 | 184.99 | Put  | Bond Future | 12,410.4100           |                     | 12.4104                     | 12,431.7600           | 12.4318               | 0.172             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 04/02/2016 |        |      | Bond Future | 172.5796              |                     | 172.5796                    | 172.5582              | 172.5582              | (0.012)           | 0.0000       | 0.0000      | 3,861         |
| 2015/12/21 | R210             | 04/02/2016 | 185.01 | Put  | Bond Future | 12,430.4100           |                     | 12.4304                     | 12,451.7600           | 12.4518               | 0.172             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 04/02/2016 | 184.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R210             | 04/02/2016 | 185.00 | Put  | Bond Future | 12,420.4100           |                     | 12.4204                     | 12,441.7600           | 12.4418               | 0.172             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 04/02/2016 | 185.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 04/02/2016 | 185.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 |        |      | Bond Future | 173.5215              |                     | 173.5215                    | 173.4966              | 173.4966              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 184.99 | Put  | Bond Future | 11,468.4900           |                     | 11.4685                     | 11,493.4300           | 11.4934               | 0.217             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 185.00 | Put  | Bond Future | 11,478.4900           |                     | 11.4785                     | 11,503.4300           | 11.5034               | 0.217             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 185.01 | Put  | Bond Future | 11,488.4900           |                     | 11.4885                     | 11,513.4300           | 11.5134               | 0.217             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 184.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 185.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R210             | 05/05/2016 | 185.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 | 138.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 | 139.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 |        |      | Bond Future | 134.7988              |                     | 134.7988                    | 134.7808              | 134.7808              | (0.013)           | 0.0000       | 0.0000      | 860           |
| 2015/12/21 | R211             | 04/02/2016 | 139.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 | 138.99 | Put  | Bond Future | 4,191.2000            |                     | 4.1912                      | 4,209.1700            | 4.2092                | 0.429             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 | 139.01 | Put  | Bond Future | 4,211.2000            |                     | 4.2112                      | 4,229.1700            | 4.2292                | 0.427             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 04/02/2016 | 139.00 | Put  | Bond Future | 4,201.2000            |                     | 4.2012                      | 4,219.1700            | 4.2192                | 0.428             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 139.01 | Put  | Bond Future | 1,782.9600            |                     | 1.7830                      | 1,803.8400            | 1.8038                | 1.171             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 |        |      | Bond Future | 137.2270              |                     | 137.2270                    | 137.2062              | 137.2062              | (0.015)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 139.00 | Put  | Bond Future | 1,772.9600            |                     | 1.7730                      | 1,793.8400            | 1.7938                | 1.178             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 139.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 138.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 139.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R211             | 05/05/2016 | 138.99 | Put  | Bond Future | 1,762.9600            |                     | 1.7630                      | 1,783.8400            | 1.7838                | 1.184             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 |        |      | Bond Future | 136.3929              |                     | 136.3929                    | 136.3762              | 136.3762              | (0.012)           | 0.0000       | 0.0000      | 1,569         |
| 2015/12/21 | R212             | 04/02/2016 | 146.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 | 145.99 | Put  | Bond Future | 9,597.1200            |                     | 9.5971                      | 9,613.8100            | 9.6138                | 0.174             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 | 146.01 | Put  | Bond Future | 9,617.1200            |                     | 9.6171                      | 9,633.8100            | 9.6338                | 0.174             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 | 146.00 | Put  | Bond Future | 9,607.1200            |                     | 9.6071                      | 9,623.8100            | 9.6238                | 0.174             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 | 146.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 04/02/2016 | 145.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 145.00 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 |        |      | Bond Future | 138.8498              |                     | 138.8498                    | 138.8302              | 138.8302              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 145.01 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 144.99 | Put  | Bond Future | 6,140.1600            |                     | 6.1402                      | 6,159.8100            | 6.1598                | 0.320             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 145.01 | Put  | Bond Future | 6,160.1600            |                     | 6.1602                      | 6,179.8100            | 6.1798                | 0.319             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 144.99 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2015/12/21 | R212             | 05/05/2016 | 145.00 | Put  | Bond Future | 6,150.1600            |                     | 6.1502                      | 6,169.8100            | 6.1698                | 0.320             | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 |        |      | Bond Future | 9.8136                |                     | 81.2327                     | 9.8076                | 81.2722               | (0.062)           | 0.0000       | 0.0000      | 41,590        |
| 2015/12/21 | R213             | 04/02/2016 | 8.75   | Call | Bond Future | 52.9800               |                     | 0.0530                      | 45.1900               | 0.0452                | (14.704)          | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 | 8.74   | Put  | Bond Future | 7,528.1600            |                     | 7.5282                      | 7,481.0700            | 7.4811                | (0.626)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 | 8.76   | Put  | Bond Future | 7,384.4700            |                     | 7.3845                      | 7,336.8900            | 7.3369                | (0.644)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 | 8.75   | Put  | Bond Future | 7,456.2200            |                     | 7.4562                      | 7,408.8900            | 7.4089                | (0.635)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 | 8.76   | Call | Bond Future | 55.3800               |                     | 0.0554                      | 47.3400               | 0.0473                | (14.518)          | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/02/2016 | 8.74   | Call | Bond Future | 50.6800               |                     | 0.0507                      | 43.1300               | 0.0431                | (14.897)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R213             | 05/05/2016 | 8.74   | Put  | Bond Future | 8,315.7800                  | 8.3158                      | 8,266.9500            | 8.2670                | (0.587)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 05/05/2016 | 8.76   | Put  | Bond Future | 8,186.0100                  | 8.1860                      | 8,136.9900            | 8.1370                | (0.599)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 05/05/2016 |        |      | Bond Future | 9.8835                      | 79.1613                     | 9.8775                | 79.1999               | (0.061)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R213             | 05/05/2016 | 8.75   | Put  | Bond Future | 8,250.7800                  | 8.2508                      | 8,201.8600            | 8.2019                | (0.593)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 05/05/2016 | 8.74   | Call | Bond Future | 430.7100                    | 0.4307                      | 420.5100              | 0.4205                | (2.368)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 05/05/2016 | 8.75   | Call | Bond Future | 439.4600                    | 0.4395                      | 429.1700              | 0.4292                | (2.342)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 05/05/2016 | 8.76   | Call | Bond Future | 448.3500                    | 0.4484                      | 437.9600              | 0.4380                | (2.317)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 |        |      | Bond Future | 9.9382                      | 80.7340                     | 9.9327                | 80.7690               | (0.055)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 8.99   | Put  | Bond Future | 7,567.7100                  | 7.5677                      | 7,523.9000            | 7.5239                | (0.579)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 9.01   | Put  | Bond Future | 7,456.8500                  | 7.4568                      | 7,413.0400            | 7.4130                | (0.588)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 9.00   | Put  | Bond Future | 7,512.1700                  | 7.5122                      | 7,468.3600            | 7.4684                | (0.583)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 9.01   | Call | Bond Future | 1,219.6900                  | 1.2197                      | 1,210.9400            | 1.2109                | (0.717)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 8.99   | Call | Bond Future | 1,188.4900                  | 1.1885                      | 1,179.7400            | 1.1797                | (0.736)           | 0            | 0           | 0             |
| 2015/12/21 | R213             | 04/08/2016 | 9.00   | Call | Bond Future | 1,204.0200                  | 1.2040                      | 1,195.2700            | 1.1953                | (0.727)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 |        |      | Bond Future | 9.9948                      | 70.9728                     | 9.9786                | 71.0804               | (0.161)           | 0.0000       | 0.0000      | 29,362        |
| 2015/12/21 | R214             | 04/02/2016 | 7.99   | Put  | Bond Future | 15,901.4400                 | 15.9014                     | 15,793.7700           | 15.7938               | (0.677)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 9.45   | Call | Bond Future | 381.5400                    | 0.3815                      | 367.9100              | 0.3679                | (3.572)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 8.00   | Call | Bond Future | 0.1700                      | 0.0002                      | 0.1100                | 0.0001                | (35.294)          | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 8.01   | Call | Bond Future | 0.1800                      | 0.0002                      | 0.1200                | 0.0001                | (33.333)          | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 7.99   | Call | Bond Future | 0.1500                      | 0.0002                      | 0.1000                | 0.0001                | (33.333)          | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 9.35   | Call | Bond Future | 273.5300                    | 0.2735                      | 260.6700              | 0.2607                | (4.701)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 9.45   | Put  | Bond Future | 4,182.1900                  | 4.1822                      | 4,060.9400            | 4.0609                | (2.899)           | 0            | 0           | 25            |
| 2015/12/21 | R214             | 04/02/2016 | 8.01   | Put  | Bond Future | 15,714.1400                 | 15.7141                     | 15,606.4600           | 15.6065               | (0.685)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/02/2016 | 9.35   | Put  | Bond Future | 4,810.1500                  | 4.8101                      | 4,689.6700            | 4.6897                | (2.505)           | 0            | 0           | 25            |
| 2015/12/21 | R214             | 04/02/2016 | 8.00   | Put  | Bond Future | 15,807.7100                 | 15.8077                     | 15,700.0300           | 15.7000               | (0.681)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.01   | Call | Bond Future | 520.5700                    | 0.5206                      | 519.9300              | 0.5199                | (0.123)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.30   | Put  | Bond Future | 6,224.6600                  | 6.2247                      | 6,119.6600            | 6.1197                | (1.687)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 |        |      | Bond Future | 10.0586                     | 68.9682                     | 10.0422               | 69.0764               | (0.163)           | 0.0000       | 0.0000      | 4,680         |
| 2015/12/21 | R214             | 05/05/2016 | 8.99   | Call | Bond Future | 500.0500                    | 0.5001                      | 499.2500              | 0.4992                | (0.160)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.00   | Call | Bond Future | 510.2300                    | 0.5102                      | 509.5100              | 0.5095                | (0.141)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 8.99   | Put  | Bond Future | 8,209.0800                  | 8.2091                      | 8,100.1000            | 8.1001                | (1.328)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.01   | Put  | Bond Future | 8,072.3000                  | 8.0723                      | 7,963.4800            | 7.9635                | (1.348)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.30   | Call | Bond Future | 895.1700                    | 0.8952                      | 898.3500              | 0.8983                | 0.355             | 0            | 0           | 0             |
| 2015/12/21 | R214             | 05/05/2016 | 9.00   | Put  | Bond Future | 8,140.5400                  | 8.1405                      | 8,031.6400            | 8.0316                | (1.338)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 11.30  | Call | Bond Future | 8,085.1300                  | 8.0851                      | 8,156.0000            | 8.1560                | 0.877             | 0            | 0           | 6,300         |
| 2015/12/21 | R214             | 04/08/2016 | 9.24   | Call | Bond Future | 1,335.4700                  | 1.3355                      | 1,345.5400            | 1.3455                | 0.754             | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 9.25   | Put  | Bond Future | 7,385.5100                  | 7.3855                      | 7,289.2100            | 7.2892                | (1.304)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 |        |      | Bond Future | 10.1094                     | 70.3385                     | 10.0931               | 70.4451               | (0.161)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 9.30   | Call | Bond Future | 1,442.3300                  | 1.4423                      | 1,453.5900            | 1.4536                | 0.781             | 0            | 0           | 1,300         |
| 2015/12/21 | R214             | 04/08/2016 | 8.55   | Put  | Bond Future | 12,103.7600                 | 12.1038                     | 11,998.6000           | 11.9986               | (0.869)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 11.30  | Put  | Bond Future | 997.3900                    | 0.9974                      | 961.6900              | 0.9617                | (3.579)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 9.25   | Call | Bond Future | 1,352.8900                  | 1.3529                      | 1,363.1600            | 1.3632                | 0.759             | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 10.30  | Put  | Bond Future | 2,895.0200                  | 2.8950                      | 2,828.1200            | 2.8281                | (2.311)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 9.26   | Call | Bond Future | 1,370.4700                  | 1.3705                      | 1,380.9300            | 1.3809                | 0.763             | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 9.30   | Put  | Bond Future | 7,100.0000                  | 7.1000                      | 7,004.6900            | 7.0047                | (1.342)           | 0            | 0           | 0             |
| 2015/12/21 | R214             | 04/08/2016 | 8.55   | Call | Bond Future | 476.3700                    | 0.4764                      | 477.7800              | 0.4778                | 0.296             | 0            | 0           | 1,300         |
| 2015/12/21 | R214             | 04/08/2016 | 9.24   | Put  | Bond Future | 7,443.4600                  | 7.4435                      | 7,346.9600            | 7.3470                | (1.296)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2015/12/21 | R214             | 04/08/2016 | 10.30  | Call | Bond Future | 4,121.9300                  | 4.1219                      | 4,161.6000            | 4.1616                | 0.962             | 0            | 0           | 6,300         |
| 2015/12/21 | R214             | 04/08/2016 | 9.26   | Put  | Bond Future | 7,327.8500                  | 7.3278                      | 7,231.7400            | 7.2317                | (1.312)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 8.99   | Put  | Bond Future | 10,024.2200                 | 10.0242                     | 9,880.6700            | 9.8807                | (1.432)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.55   | Put  | Bond Future | 5,053.7000                  | 5.0537                      | 4,899.6800            | 4.8997                | (3.048)           | 0            | 0           | 75            |
| 2015/12/21 | R248             | 04/02/2016 |        |      | Bond Future | 10.0613                     | 91.4328                     | 10.0451               | 91.5696               | (0.161)           | 0.0000       | 0.0000      | 57,933        |
| 2015/12/21 | R248             | 04/02/2016 | 9.00   | Put  | Bond Future | 9,924.9200                  | 9.9249                      | 9,781.1700            | 9.7812                | (1.448)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.01   | Put  | Bond Future | 9,825.9300                  | 9.8259                      | 9,681.9600            | 9.6820                | (1.465)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 8.99   | Call | Bond Future | 60.6800                     | 0.0607                      | 53.8600               | 0.0539                | (11.239)          | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.00   | Call | Bond Future | 63.5900                     | 0.0636                      | 56.5700               | 0.0566                | (11.039)          | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.45   | Put  | Bond Future | 5,836.7400                  | 5.8367                      | 5,683.3200            | 5.6833                | (2.629)           | 0            | 0           | 75            |
| 2015/12/21 | R248             | 04/02/2016 | 9.01   | Call | Bond Future | 66.6200                     | 0.0666                      | 59.3800               | 0.0594                | (10.868)          | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.45   | Call | Bond Future | 386.7700                    | 0.3868                      | 370.0800              | 0.3701                | (4.315)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/02/2016 | 9.55   | Call | Bond Future | 536.2100                    | 0.5362                      | 518.9200              | 0.5189                | (3.224)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 |        |      | Bond Future | 10.1279                     | 88.6597                     | 10.1115               | 88.7969               | (0.162)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 8.99   | Put  | Bond Future | 11,056.7700                 | 11.0568                     | 10,917.8400           | 10.9178               | (1.257)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 9.01   | Put  | Bond Future | 10,876.1600                 | 10.8762                     | 10,737.4000           | 10.7374               | (1.276)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 9.00   | Put  | Bond Future | 10,966.2800                 | 10.9663                     | 10,827.4300           | 10.8274               | (1.266)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 8.99   | Call | Bond Future | 543.3400                    | 0.5433                      | 541.6700              | 0.5417                | (0.307)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 9.00   | Call | Bond Future | 554.9400                    | 0.5549                      | 553.3500              | 0.5534                | (0.287)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 05/05/2016 | 9.01   | Call | Bond Future | 566.7200                    | 0.5667                      | 565.2200              | 0.5652                | (0.265)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 |        |      | Bond Future | 10.1813                     | 90.4212                     | 10.1650               | 90.5564               | (0.161)           | 0.0000       | 0.0000      | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.25   | Call | Bond Future | 1,551.7500                  | 1.5518                      | 1,563.0200            | 1.5630                | 0.726             | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.24   | Put  | Bond Future | 9,981.7100                  | 9.9817                      | 9,857.5400            | 9.8575                | (1.244)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.26   | Put  | Bond Future | 9,828.8500                  | 9.8288                      | 9,705.1300            | 9.7051                | (1.259)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.25   | Put  | Bond Future | 9,905.0900                  | 9.9051                      | 9,781.1500            | 9.7812                | (1.251)           | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.26   | Call | Bond Future | 1,572.7400                  | 1.5727                      | 1,584.2300            | 1.5842                | 0.731             | 0            | 0           | 0             |
| 2015/12/21 | R248             | 04/08/2016 | 9.24   | Call | Bond Future | 1,530.9600                  | 1.5310                      | 1,542.0000            | 1.5420                | 0.721             | 0            | 0           | 0             |

**Total**

**691926**