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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2017 TO 21/07/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/07/21 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 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 Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2025             | 03/08/2017 |        |      | Bond Future        | 126.8324                    | 126.8324                    | 127.6110              | 127.6110              | 0.614             | 0.0000       | 0.0000      | 2,414         |
| 2017/07/21 | 2025             | 03/08/2017 | 133.96 | Put  | Bond Future        | 7,127.6100                  | 7.1276                      | 6,349.0400            | 6.3490                | (10.923)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/08/2017 | 133.98 | Put  | Bond Future        | 7,147.6100                  | 7.1476                      | 6,369.0400            | 6.3690                | (10.893)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/08/2017 | 133.97 | Put  | Bond Future        | 7,137.6100                  | 7.1376                      | 6,359.0400            | 6.3590                | (10.908)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/08/2017 | 133.98 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/08/2017 | 133.96 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/08/2017 | 133.97 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.98 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 |        |      | Bond Future        | 129.2760                    | 129.2760                    | 130.0683              | 130.0683              | 0.613             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.96 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.97 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.96 | Put  | Bond Future        | 3,683.9700                  | 3.6840                      | 2,891.7500            | 2.8918                | (21.505)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.98 | Put  | Bond Future        | 3,703.9700                  | 3.7040                      | 2,911.7500            | 2.9118                | (21.388)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 02/11/2017 | 132.97 | Put  | Bond Future        | 3,693.9700                  | 3.6940                      | 2,901.7500            | 2.9018                | (21.446)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.89 | Put  | Bond Future        | 3,423.9400                  | 3.4239                      | 2,615.8100            | 2.6158                | (23.602)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 |        |      | Bond Future        | 130.4661                    | 130.4661                    | 131.2742              | 131.2742              | 0.619             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.88 | Put  | Bond Future        | 3,413.9400                  | 3.4139                      | 2,605.8100            | 2.6058                | (23.671)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 01/02/2018 | 133.90 | Put  | Bond Future        | 3,433.9400                  | 3.4339                      | 2,625.8100            | 2.6258                | (23.534)          | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.20 | Put  | Bond Future        | 109.2400                    | 0.1092                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 |        |      | Bond Future        | 133.0908                    | 133.0908                    | 133.9136              | 133.9136              | 0.618             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.22 | Put  | Bond Future        | 129.2400                    | 0.1292                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.20 | Call | Bond Future        | 0.0000                      | 0.0000                      | 713.6500              | 0.7136                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.21 | Put  | Bond Future        | 119.2400                    | 0.1192                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.21 | Call | Bond Future        | 0.0000                      | 0.0000                      | 703.6500              | 0.7036                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2025             | 03/05/2018 | 133.22 | Call | Bond Future        | 0.0000                      | 0.0000                      | 693.6500              | 0.6936                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2029             | 03/08/2017 |        |      | Bond Future        | 98.5187                     | 98.5187                     | 99.3228               | 99.3228               | 0.816             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2029             | 02/11/2017 |        |      | Bond Future        | 99.4093                     | 99.4093                     | 100.2279              | 100.2279              | 0.823             | 0.0000       | 0.0000      | 1,370         |
| 2017/07/21 | 2029             | 01/02/2018 |        |      | Bond Future        | 101.3641                    | 101.3641                    | 102.1991              | 102.1991              | 0.824             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2029             | 03/05/2018 |        |      | Bond Future        | 102.3750                    | 102.3750                    | 103.2255              | 103.2255              | 0.831             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2030             | 03/08/2017 | 9.33   | Call | Bond Future        | 1,528.1100                  | 1.5281                      | 1,566.9000            | 1.5669                | 2.538             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/08/2017 | 9.34   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/08/2017 |        |      | Bond Future        | 9.1075                      | 92.0119                     | 9.1020                | 92.0507               | (0.061)           | 0.0000       | 0.0000      | 49,979        |
| 2017/07/21 | 2030             | 03/08/2017 | 9.34   | Call | Bond Future        | 1,595.9800                  | 1.5960                      | 1,634.7700            | 1.6348                | 2.430             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/08/2017 | 9.35   | Call | Bond Future        | 1,663.7700                  | 1.6638                      | 1,702.5600            | 1.7026                | 2.331             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/08/2017 | 9.33   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2030             | 03/08/2017 | 9.35   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 |        |      | Bond Future | 9.1505                | 93.7660             | 9.1448          | 93.8048       | (0.062)           | 0.0000       | 0.0000      | 2             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.34   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.36   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.34   | Call | Bond Future | 1,285.9700            | 1.2860              | 1,324.7600      | 1.3248        | 3.016             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.35   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.35   | Call | Bond Future | 1,353.1300            | 1.3531              | 1,391.9200      | 1.3919        | 2.867             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 02/11/2017 | 9.36   | Call | Bond Future | 1,420.2100            | 1.4202              | 1,459.0000      | 1.4590        | 2.731             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 |        |      | Bond Future | 9.1927                | 91.5747             | 9.1868          | 91.6142       | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.38   | Call | Bond Future | 1,252.4400            | 1.2524              | 1,291.9400      | 1.2919        | 3.154             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.37   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.39   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.38   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.39   | Call | Bond Future | 1,318.6400            | 1.3186              | 1,358.1400      | 1.3581        | 2.996             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 01/02/2018 | 9.37   | Call | Bond Future | 1,186.1800            | 1.1862              | 1,225.6800      | 1.2257        | 3.330             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.51   | Call | Bond Future | 1,781.7500            | 1.7818              | 1,822.1800      | 1.8222        | 2.269             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 |        |      | Bond Future | 9.2384                | 93.3627             | 9.2323          | 93.4031       | (0.066)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.49   | Call | Bond Future | 1,652.1800            | 1.6522              | 1,692.6100      | 1.6926        | 2.447             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.50   | Call | Bond Future | 1,717.0000            | 1.7170              | 1,757.4300      | 1.7574        | 2.355             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.49   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.51   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2030             | 03/05/2018 | 9.50   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 | 9.43   | Put  | Bond Future | 396.4800              | 0.3965              | 358.8900        | 0.3589        | (9.481)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 |        |      | Bond Future | 9.3031                | 94.5801             | 9.2975          | 94.6217       | (0.060)           | 0.0000       | 0.0000      | 30,133        |
| 2017/07/21 | 2032             | 03/08/2017 | 9.45   | Put  | Bond Future | 352.4500              | 0.3524              | 316.9500        | 0.3170        | (10.072)          | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 | 9.44   | Put  | Bond Future | 374.0100              | 0.3740              | 337.4600        | 0.3375        | (9.772)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 | 9.44   | Call | Bond Future | 1,384.1400            | 1.3841              | 1,389.1700      | 1.3892        | 0.363             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 | 9.43   | Call | Bond Future | 1,333.3800            | 1.3334              | 1,337.3700      | 1.3374        | 0.299             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/08/2017 | 9.45   | Call | Bond Future | 1,435.7200            | 1.4357              | 1,441.8000      | 1.4418        | 0.423             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 |        |      | Bond Future | 9.3517                | 92.2255             | 9.3461          | 92.2671       | (0.061)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.48   | Put  | Bond Future | 1,737.7400            | 1.7377              | 1,710.1100      | 1.7101        | (1.590)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.50   | Put  | Bond Future | 1,676.3400            | 1.6763              | 1,649.1800      | 1.6492        | (1.620)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.48   | Call | Bond Future | 2,672.2900            | 2.6723              | 2,686.2800      | 2.6863        | 0.524             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.49   | Put  | Bond Future | 1,706.8400            | 1.7068              | 1,679.4400      | 1.6794        | (1.605)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.49   | Call | Bond Future | 2,713.6600            | 2.7137              | 2,727.8800      | 2.7279        | 0.524             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 02/11/2017 | 9.50   | Call | Bond Future | 2,755.3600            | 2.7554              | 2,769.8200      | 2.7698        | 0.525             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.55   | Put  | Bond Future | 2,418.2900            | 2.4183              | 2,392.8900      | 2.3929        | (1.050)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 |        |      | Bond Future | 9.3996                | 94.0094             | 9.3937          | 94.0517       | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.57   | Put  | Bond Future | 2,356.2400            | 2.3562              | 2,331.1900      | 2.3312        | (1.063)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.55   | Call | Bond Future | 3,498.6800            | 3.4987              | 3,515.6700      | 3.5157        | 0.486             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.56   | Put  | Bond Future | 2,387.2500            | 2.3872              | 2,362.0200      | 2.3620        | (1.057)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.56   | Call | Bond Future | 3,538.8200            | 3.5388              | 3,555.9800      | 3.5560        | 0.485             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 01/02/2018 | 9.57   | Call | Bond Future | 3,578.9100            | 3.5789              | 3,596.2500      | 3.5963        | 0.485             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/05/2018 |        |      | Bond Future | 9.4466                | 91.6864             | 9.4406          | 91.7297       | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2032             | 03/05/2018 | 9.70   | Put  | Bond Future | 2,765.4900            | 2.7655              | 2,741.9800      | 2.7420        | (0.850)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/05/2018 | 9.72   | Put  | Bond Future | 2,707.8500            | 2.7079              | 2,684.6100      | 2.6846        | (0.858)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/05/2018 | 9.70   | Call | Bond Future | 4,551.5500            | 4.5515              | 4,571.3800      | 4.5714        | 0.436             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2032             | 03/05/2018 | 9.71   | Put  | Bond Future | 2,736.5500                  | 2.7365                      | 2,713.1800            | 2.7132                | (0.854)           | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/05/2018 | 9.71   | Call | Bond Future | 4,592.0700                  | 4.5921                      | 4,612.0400            | 4.6120                | 0.435             | 0            | 0           | 0             |
| 2017/07/21 | 2032             | 03/05/2018 | 9.72   | Call | Bond Future | 4,632.7600                  | 4.6328                      | 4,652.8600            | 4.6529                | 0.434             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 | 113.14 | Put  | Bond Future | 10,108.0000                 | 10.1080                     | 9,162.6600            | 9.1627                | (9.352)           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 |        |      | Bond Future | 103.0320                    | 103.0320                    | 103.9773              | 103.9773              | 0.918             | 0.0000       | 0.0000      | 6,534         |
| 2017/07/21 | 2033             | 03/08/2017 | 113.13 | Put  | Bond Future | 10,098.0000                 | 10.0980                     | 9,152.6600            | 9.1527                | (9.362)           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/08/2017 | 113.12 | Put  | Bond Future | 10,088.0000                 | 10.0880                     | 9,142.6600            | 9.1427                | (9.371)           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 |        |      | Bond Future | 103.9447                    | 103.9447                    | 104.9071              | 104.9071              | 0.926             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.07 | Put  | Bond Future | 6,125.2900                  | 6.1253                      | 5,162.9000            | 5.1629                | (15.712)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.09 | Put  | Bond Future | 6,145.2900                  | 6.1453                      | 5,182.9000            | 5.1829                | (15.661)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 02/11/2017 | 110.08 | Put  | Bond Future | 6,135.2900                  | 6.1353                      | 5,172.9000            | 5.1729                | (15.686)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 |        |      | Bond Future | 105.9887                    | 105.9887                    | 106.9702              | 106.9702              | 0.926             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.64 | Put  | Bond Future | 3,651.2900                  | 3.6513                      | 2,669.8100            | 2.6698                | (26.880)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.66 | Put  | Bond Future | 3,671.2900                  | 3.6713                      | 2,689.8100            | 2.6898                | (26.734)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 01/02/2018 | 109.65 | Put  | Bond Future | 3,661.2900                  | 3.6613                      | 2,679.8100            | 2.6798                | (26.807)          | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.71 | Put  | Bond Future | 688.2600                    | 0.6883                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 |        |      | Bond Future | 107.0217                    | 107.0217                    | 108.0218              | 108.0218              | 0.934             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.70 | Put  | Bond Future | 678.2600                    | 0.6783                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000                      | 0.0000                      | 331.7700              | 0.3318                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000                      | 0.0000                      | 321.7700              | 0.3218                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000                      | 0.0000                      | 311.7700              | 0.3118                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2033             | 03/05/2018 | 107.69 | Put  | Bond Future | 668.2600                    | 0.6683                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 | 9.57   | Call | Bond Future | 715.5000                    | 0.7155                      | 668.4500              | 0.6684                | (6.576)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 |        |      | Bond Future | 9.6135                      | 90.4584                     | 9.6178                | 90.4229               | 0.046             | 0.0000       | 0.0000      | 66,825        |
| 2017/07/21 | 2037             | 03/08/2017 | 9.58   | Call | Bond Future | 751.5300                    | 0.7515                      | 703.7800              | 0.7038                | (6.354)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 | 9.56   | Put  | Bond Future | 1,113.4200                  | 1.1134                      | 1,102.5900            | 1.1026                | (0.973)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 | 9.57   | Put  | Bond Future | 1,067.0500                  | 1.0670                      | 1,055.4800            | 1.0555                | (1.084)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 | 9.58   | Put  | Bond Future | 1,021.9800                  | 1.0220                      | 1,009.7100            | 1.0097                | (1.201)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/08/2017 | 9.56   | Call | Bond Future | 680.6600                    | 0.6807                      | 634.3500              | 0.6344                | (6.804)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 |        |      | Bond Future | 9.6634                      | 92.1830                     | 9.6680                | 92.1461               | 0.048             | 0.0000       | 0.0000      | 233           |
| 2017/07/21 | 2037             | 02/11/2017 | 9.66   | Call | Bond Future | 2,463.6500                  | 2.4637                      | 2,433.0200            | 2.4330                | (1.243)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 | 9.65   | Put  | Bond Future | 2,531.2400                  | 2.5312                      | 2,537.6600            | 2.5377                | 0.254             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 | 9.67   | Put  | Bond Future | 2,451.1200                  | 2.4511                      | 2,457.1600            | 2.4572                | 0.246             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 | 9.66   | Put  | Bond Future | 2,491.0400                  | 2.4910                      | 2,497.2700            | 2.4973                | 0.250             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 | 9.65   | Call | Bond Future | 2,423.9300                  | 2.4239                      | 2,393.4900            | 2.3935                | (1.256)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 02/11/2017 | 9.67   | Call | Bond Future | 2,503.5300                  | 2.5035                      | 2,472.7100            | 2.4727                | (1.231)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 |        |      | Bond Future | 9.7132                      | 89.7107                     | 9.7180                | 89.6730               | 0.049             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2037             | 01/02/2018 | 9.81   | Put  | Bond Future | 2,968.2500            | 2.9682              | 2,976.5700      | 2.9766        | 0.280             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 | 9.83   | Put  | Bond Future | 2,896.6000            | 2.8966              | 2,904.6600      | 2.9047        | 0.278             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 | 9.82   | Put  | Bond Future | 2,932.1200            | 2.9321              | 2,940.3200      | 2.9403        | 0.280             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 | 9.82   | Call | Bond Future | 3,768.8500            | 3.7688              | 3,739.4000      | 3.7394        | (0.781)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 | 9.81   | Call | Bond Future | 3,727.1200            | 3.7271              | 3,697.7900      | 3.6978        | (0.787)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 01/02/2018 | 9.83   | Call | Bond Future | 3,811.0800            | 3.8111              | 3,781.4900      | 3.7815        | (0.776)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.99   | Call | Bond Future | 4,998.8500            | 4.9988              | 4,969.2900      | 4.9693        | (0.591)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 |        |      | Bond Future | 9.7660                | 91.4623             | 9.7709          | 91.4239       | 0.050             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.97   | Call | Bond Future | 4,913.1900            | 4.9132              | 4,883.8400      | 4.8838        | (0.597)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.98   | Call | Bond Future | 4,956.0900            | 4.9561              | 4,926.6400      | 4.9266        | (0.594)           | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.97   | Put  | Bond Future | 3,341.5100            | 3.3415              | 3,350.4900      | 3.3505        | 0.269             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.99   | Put  | Bond Future | 3,275.4400            | 3.2754              | 3,284.2100      | 3.2842        | 0.268             | 0            | 0           | 0             |
| 2017/07/21 | 2037             | 03/05/2018 | 9.98   | Put  | Bond Future | 3,308.4900            | 3.3085              | 3,317.3700      | 3.3174        | 0.268             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 |        |      | Bond Future | 126.7256              | 126.7256            | 127.3314        | 127.3314      | 0.478             | 0.0000       | 0.0000      | 22,707        |
| 2017/07/21 | 2038             | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 | 141.16 | Put  | Bond Future | 14,434.3900           | 14.4344             | 13,828.5800     | 13.8286       | (4.197)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 | 141.18 | Put  | Bond Future | 14,454.3900           | 14.4544             | 13,848.5800     | 13.8486       | (4.191)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 | 141.17 | Put  | Bond Future | 14,444.3900           | 14.4444             | 13,838.5800     | 13.8386       | (4.194)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 |        |      | Bond Future | 129.1672              | 129.1672            | 129.7833        | 129.7833      | 0.477             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.80 | Put  | Bond Future | 7,632.7700            | 7.6328              | 7,016.6500      | 7.0166        | (8.072)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.82 | Put  | Bond Future | 7,652.7700            | 7.6528              | 7,036.6500      | 7.0366        | (8.051)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 02/11/2017 | 136.81 | Put  | Bond Future | 7,642.7700            | 7.6428              | 7,026.6500      | 7.0266        | (8.061)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.95 | Put  | Bond Future | 6,763.8100            | 6.7638              | 6,135.3700      | 6.1354        | (9.291)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 |        |      | Bond Future | 130.1862              | 130.1862            | 130.8146        | 130.8146      | 0.483             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.94 | Put  | Bond Future | 6,753.8100            | 6.7538              | 6,125.3700      | 6.1254        | (9.305)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 01/02/2018 | 136.93 | Put  | Bond Future | 6,743.8100            | 6.7438              | 6,115.3700      | 6.1154        | (9.319)           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 |        |      | Bond Future | 132.8052              | 132.8052            | 133.4448        | 133.4448      | 0.482             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.27 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.29 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.27 | Call | Bond Future | 535.2400              | 0.5352              | 1,174.8300      | 1.1748        | 119.496           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.28 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.28 | Call | Bond Future | 525.2400              | 0.5252              | 1,164.8300      | 1.1648        | 121.771           | 0            | 0           | 0             |
| 2017/07/21 | 2038             | 03/05/2018 | 132.29 | Call | Bond Future | 515.2400              | 0.5152              | 1,154.8300      | 1.1548        | 124.134           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/08/2017 |        |      | Bond Future | 9.7387                | 93.5005             | 9.7481          | 93.4200       | 0.097             | 0.0000       | 0.0000      | 14,239        |
| 2017/07/21 | 2040             | 03/08/2017 | 9.61   | Put  | Bond Future | 1,616.5600            | 1.6166              | 1,640.5500      | 1.6406        | 1.484             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/08/2017 | 9.63   | Put  | Bond Future | 1,500.5400            | 1.5005              | 1,521.3300      | 1.5213        | 1.386             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/08/2017 | 9.61   | Call | Bond Future | 503.6400              | 0.5036              | 447.2000        | 0.4472        | (11.206)          | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/08/2017 | 9.62   | Put  | Bond Future | 1,557.9000            | 1.5579              | 1,580.2800      | 1.5803        | 1.437             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2040             | 03/08/2017 | 9.62   | Call | Bond Future | 532.2000              | 0.5322              | 474.1500        | 0.4741        | (10.908)          | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/08/2017 | 9.63   | Call | Bond Future | 561.9400              | 0.5619              | 502.3000        | 0.5023        | (10.613)          | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 |        |      | Bond Future | 9.7907                | 95.2831             | 9.8005          | 95.2003       | 0.100             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.66   | Call | Bond Future | 2,157.6300            | 2.1576              | 2,108.2100      | 2.1082        | (2.290)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.65   | Put  | Bond Future | 3,325.1500            | 3.3251              | 3,358.9200      | 3.3589        | 1.016             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.67   | Put  | Bond Future | 3,227.1700            | 3.2272              | 3,260.0400      | 3.2600        | 1.019             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.66   | Put  | Bond Future | 3,276.0100            | 3.2760              | 3,309.3200      | 3.3093        | 1.017             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.67   | Call | Bond Future | 2,195.1300            | 2.1951              | 2,145.2700      | 2.1453        | (2.271)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 02/11/2017 | 9.65   | Call | Bond Future | 2,120.3000            | 2.1203              | 2,071.3400      | 2.0713        | (2.309)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.89   | Call | Bond Future | 3,836.0900            | 3.8361              | 3,781.6900      | 3.7817        | (1.418)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 |        |      | Bond Future | 9.8426                | 92.6205             | 9.8527          | 92.5361       | 0.102             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.87   | Call | Bond Future | 3,750.7500            | 3.7507              | 3,696.9500      | 3.6969        | (1.434)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.88   | Call | Bond Future | 3,793.4400            | 3.7934              | 3,739.3400      | 3.7393        | (1.426)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.87   | Put  | Bond Future | 3,521.6700            | 3.5217              | 3,552.2300      | 3.5522        | 0.868             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.88   | Put  | Bond Future | 3,480.9200            | 3.4809              | 3,511.1800      | 3.5112        | 0.869             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 01/02/2018 | 9.89   | Put  | Bond Future | 3,440.2600            | 3.4403              | 3,470.2200      | 3.4702        | 0.871             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.08  | Put  | Bond Future | 3,696.2700            | 3.6963              | 3,725.1500      | 3.7251        | 0.781             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 |        |      | Bond Future | 9.8974                | 94.4288             | 9.9077          | 94.3428       | 0.105             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.07  | Put  | Bond Future | 3,732.3700            | 3.7324              | 3,761.4900      | 3.7615        | 0.780             | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.08  | Call | Bond Future | 5,191.1100            | 5.1911              | 5,134.0400      | 5.1340        | (1.099)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.06  | Call | Bond Future | 5,102.1500            | 5.1021              | 5,045.5700      | 5.0456        | (1.109)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.07  | Call | Bond Future | 5,146.3800            | 5.1464              | 5,089.5500      | 5.0895        | (1.104)           | 0            | 0           | 0             |
| 2017/07/21 | 2040             | 03/05/2018 | 10.06  | Put  | Bond Future | 3,769.0800            | 3.7691              | 3,798.4500      | 3.7985        | 0.779             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 |        |      | Bond Future | 9.7735                | 90.5507             | 9.7829          | 90.4694       | 0.096             | 0.0000       | 0.0000      | 24,068        |
| 2017/07/21 | 2044             | 03/08/2017 | 9.62   | Put  | Bond Future | 1,788.4400            | 1.7884              | 1,816.4900      | 1.8165        | 1.568             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 | 9.64   | Put  | Bond Future | 1,665.1500            | 1.6651              | 1,689.9100      | 1.6899        | 1.487             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 | 9.63   | Put  | Bond Future | 1,726.1900            | 1.7262              | 1,752.5900      | 1.7526        | 1.529             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 | 9.64   | Call | Bond Future | 498.9700              | 0.4990              | 442.5000        | 0.4425        | (11.317)          | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 | 9.62   | Call | Bond Future | 445.3600              | 0.4454              | 392.1800        | 0.3922        | (11.941)          | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/08/2017 | 9.63   | Call | Bond Future | 471.6300              | 0.4716              | 416.8000        | 0.4168        | (11.626)          | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 | 9.68   | Call | Bond Future | 2,145.9500            | 2.1459              | 2,096.4500      | 2.0965        | (2.307)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 |        |      | Bond Future | 9.8242                | 92.2770             | 9.8340          | 92.1934       | 0.100             | 0.0000       | 0.0000      | 200           |
| 2017/07/21 | 2044             | 02/11/2017 | 9.66   | Call | Bond Future | 2,072.1900            | 2.0722              | 2,023.6000      | 2.0236        | (2.345)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 | 9.67   | Call | Bond Future | 2,108.7800            | 2.1088              | 2,059.7300      | 2.0597        | (2.326)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 | 9.66   | Put  | Bond Future | 3,496.3000            | 3.4963              | 3,531.3300      | 3.5313        | 1.002             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 | 9.68   | Put  | Bond Future | 3,394.5800            | 3.3946              | 3,428.7000      | 3.4287        | 1.005             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 02/11/2017 | 9.67   | Put  | Bond Future | 3,445.0800            | 3.4451              | 3,479.6500      | 3.4796        | 1.003             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 |        |      | Bond Future | 9.8749                | 89.6814             | 9.8849          | 89.5961       | 0.102             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.89   | Put  | Bond Future | 3,629.7700            | 3.6298              | 3,660.9000      | 3.6609        | 0.858             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.91   | Put  | Bond Future | 3,546.6100            | 3.5466              | 3,577.1200      | 3.5771        | 0.860             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.89   | Call | Bond Future | 3,757.8600            | 3.7579              | 3,703.7600      | 3.7038        | (1.440)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.90   | Put  | Bond Future | 3,588.0000            | 3.5880              | 3,618.8200      | 3.6188        | 0.859             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.90   | Call | Bond Future | 3,800.5300            | 3.8005              | 3,746.1200      | 3.7461        | (1.432)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 01/02/2018 | 9.91   | Call | Bond Future | 3,843.4300            | 3.8434              | 3,788.7100      | 3.7887        | (1.424)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/05/2018 | 10.10  | Call | Bond Future | 5,220.9200            | 5.2209              | 5,163.4300      | 5.1634        | (1.101)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/05/2018 |        |      | Bond Future | 9.9281                | 91.4323             | 9.9385          | 91.3455       | 0.104             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2044             | 03/05/2018 | 10.11  | Call | Bond Future | 5,265.8200            | 5.2658              | 5,208.0900      | 5.2081        | (1.096)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2044             | 03/05/2018 | 10.09  | Put  | Bond Future | 3,835.9500            | 3.8360              | 3,865.5100      | 3.8655        | 0.771             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/05/2018 | 10.11  | Put  | Bond Future | 3,762.3800            | 3.7624              | 3,791.4600      | 3.7915        | 0.773             | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/05/2018 | 10.09  | Call | Bond Future | 5,176.1900            | 5.1762              | 5,118.9400      | 5.1189        | (1.106)           | 0            | 0           | 0             |
| 2017/07/21 | 2044             | 03/05/2018 | 10.10  | Put  | Bond Future | 3,799.0200            | 3.7990              | 3,828.3400      | 3.8283        | 0.772             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 | 141.17 | Put  | Bond Future | 17,537.8000           | 17.5378             | 17,051.5600     | 17.0516       | (2.773)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 |        |      | Bond Future | 123.6322              | 123.6322            | 124.1184        | 124.1184      | 0.393             | 0.0000       | 0.0000      | 23,901        |
| 2017/07/21 | 2046             | 03/08/2017 | 141.19 | Put  | Bond Future | 17,557.8000           | 17.5578             | 17,071.5600     | 17.0716       | (2.769)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 | 141.18 | Put  | Bond Future | 17,547.8000           | 17.5478             | 17,061.5600     | 17.0616       | (2.771)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 | 141.19 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 |        |      | Bond Future | 124.4311              | 124.4311            | 124.9256        | 124.9256      | 0.397             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.30 | Put  | Bond Future | 11,868.8900           | 11.8689             | 11,374.4200     | 11.3744       | (4.166)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.32 | Put  | Bond Future | 11,888.8900           | 11.8889             | 11,394.4200     | 11.3944       | (4.159)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 02/11/2017 | 136.31 | Put  | Bond Future | 11,878.8900           | 11.8789             | 11,384.4200     | 11.3844       | (4.163)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.92 | Put  | Bond Future | 6,041.8700            | 6.0419              | 5,537.6200      | 5.5376        | (8.346)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 |        |      | Bond Future | 126.8781              | 126.8781            | 127.3824        | 127.3824      | 0.397             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.91 | Put  | Bond Future | 6,031.8700            | 6.0319              | 5,527.6200      | 5.5276        | (8.360)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 01/02/2018 | 132.90 | Put  | Bond Future | 6,021.8700            | 6.0219              | 5,517.6200      | 5.5176        | (8.374)           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 |        |      | Bond Future | 127.8147              | 127.8147            | 128.3276        | 128.3276      | 0.401             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.93 | Put  | Bond Future | 115.3300              | 0.1153              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.95 | Put  | Bond Future | 135.3300              | 0.1353              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.94 | Put  | Bond Future | 125.3300              | 0.1253              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000                | 0.0000              | 377.6500        | 0.3777        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000                | 0.0000              | 397.6500        | 0.3977        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2046             | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000                | 0.0000              | 387.6500        | 0.3877        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 | 149.24 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 |        |      | Bond Future | 130.2975              | 130.2975            | 130.5763        | 130.5763      | 0.214             | 0.0000       | 0.0000      | 26,041        |
| 2017/07/21 | 2050             | 03/08/2017 | 149.22 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 | 149.23 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 | 149.22 | Put  | Bond Future | 18,922.5200           | 18.9225             | 18,643.7100     | 18.6437       | (1.473)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 | 149.24 | Put  | Bond Future | 18,942.5200           | 18.9425             | 18,663.7100     | 18.6637       | (1.472)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/08/2017 | 149.23 | Put  | Bond Future | 18,932.5200           | 18.9325             | 18,653.7100     | 18.6537       | (1.473)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.66 | Put  | Bond Future | 11,852.0500           | 11.8520             | 11,569.0200     | 11.5690       | (2.388)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.67 | Put  | Bond Future | 11,862.0500           | 11.8620             | 11,579.0200     | 11.5790       | (2.386)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 |        |      | Bond Future | 132.8080              | 132.8080            | 133.0910        | 133.0910      | 0.213             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 02/11/2017 | 144.65 | Put  | Bond Future | 11,842.0500           | 11.8420             | 11,559.0200     | 11.5590       | (2.390)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | 2050             | 01/02/2018 | 140.24 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 01/02/2018 |        |      | Bond Future        | 133.7278                    | 133.7278                    | 134.0165              | 134.0165              | 0.216             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2050             | 01/02/2018 | 140.25 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 01/02/2018 | 140.23 | Put  | Bond Future        | 6,502.2400                  | 6.5022                      | 6,213.5300            | 6.2135                | (4.440)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 01/02/2018 | 140.25 | Put  | Bond Future        | 6,522.2400                  | 6.5222                      | 6,233.5300            | 6.2335                | (4.427)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 01/02/2018 | 140.23 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 01/02/2018 | 140.24 | Put  | Bond Future        | 6,512.2400                  | 6.5122                      | 6,223.5300            | 6.2235                | (4.433)           | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.61 | Call | Bond Future        | 808.0900                    | 0.8081                      | 1,101.0700            | 1.1011                | 36.256            | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.62 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 |        |      | Bond Future        | 136.4181                    | 136.4181                    | 136.7111              | 136.7111              | 0.215             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.62 | Call | Bond Future        | 798.0900                    | 0.7981                      | 1,091.0700            | 1.0911                | 36.710            | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.63 | Call | Bond Future        | 788.0900                    | 0.7881                      | 1,081.0700            | 1.0811                | 37.176            | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.61 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 2050             | 03/05/2018 | 135.63 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL37             | 03/08/2017 |        |      | Index Future       | 547.9370                    | 547.9370                    | 549.2500              | 549.2500              | 0.240             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL37             | 02/11/2017 |        |      | Index Future       | 558.3840                    | 558.3840                    | 559.7160              | 559.7160              | 0.239             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL37             | 01/02/2018 |        |      | Index Future       | 569.1850                    | 569.1850                    | 570.5430              | 570.5430              | 0.239             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL37             | 03/05/2018 |        |      | Index Future       | 580.3020                    | 580.3020                    | 581.6870              | 581.6870              | 0.239             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL7T             | 03/08/2017 |        |      | Index Future       | 631.0930                    | 631.0930                    | 632.8380              | 632.8380              | 0.277             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL7T             | 02/11/2017 |        |      | Index Future       | 643.1250                    | 643.1250                    | 644.8970              | 644.8970              | 0.276             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL7T             | 01/02/2018 |        |      | Index Future       | 655.5650                    | 655.5650                    | 657.3720              | 657.3720              | 0.276             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | AL7T             | 03/05/2018 |        |      | Index Future       | 668.3690                    | 668.3690                    | 670.2120              | 670.2120              | 0.276             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ALBI             | 03/08/2017 |        |      | Index Future       | 566.9440                    | 566.9440                    | 567.3790              | 567.3790              | 0.077             | 0.0000       | 0.0000      | 596           |
| 2017/07/21 | ALBI             | 02/11/2017 |        |      | Index Future       | 577.7530                    | 577.7530                    | 578.1920              | 578.1920              | 0.076             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ALBI             | 01/02/2018 |        |      | Index Future       | 588.9290                    | 588.9290                    | 589.3750              | 589.3750              | 0.076             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ALBI             | 03/05/2018 |        |      | Index Future       | 600.4310                    | 600.4310                    | 600.8870              | 600.8870              | 0.076             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C035             | 28/02/2035 |        |      | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C303             | 28/02/2033 |        |     | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.17 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/08/2017 |        |      | Bond Future        | 127.2340                    | 127.2340                    | 127.1054              | 127.1054              | (0.101)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.18 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.16 | Put  | Bond Future        | 7,925.9800                  | 7.9260                      | 8,054.6000            | 8.0546                | 1.623             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.18 | Put  | Bond Future        | 7,945.9800                  | 7.9460                      | 8,074.6000            | 8.0746                | 1.619             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.16 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/08/2017 | 135.17 | Put  | Bond Future        | 7,935.9800                  | 7.9360                      | 8,064.6000            | 8.0646                | 1.621             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 |        |      | Bond Future        | 127.9415                    | 127.9415                    | 127.8092              | 127.8092              | (0.103)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.87 | Put  | Bond Future        | 5,928.4600                  | 5.9285                      | 6,060.8200            | 6.0608                | 2.233             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.89 | Put  | Bond Future        | 5,948.4600                  | 5.9485                      | 6,080.8200            | 6.0808                | 2.225             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.88 | Put  | Bond Future        | 5,938.4600                  | 5.9385                      | 6,070.8200            | 6.0708                | 2.229             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.87 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 02/11/2017 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 |        |      | Bond Future        | 130.4575                    | 130.4575                    | 130.3227              | 130.3227              | (0.103)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.29 | Put  | Bond Future        | 1,832.5400                  | 1.8325                      | 1,967.2700            | 1.9673                | 7.352             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.31 | Put  | Bond Future        | 1,852.5400                  | 1.8525                      | 1,987.2700            | 1.9873                | 7.273             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.30 | Put  | Bond Future        | 1,842.5400                  | 1.8425                      | 1,977.2700            | 1.9773                | 7.312             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.31 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.29 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 01/02/2018 | 132.30 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 |        |      | Bond Future        | 133.0819                    | 133.0819                    | 132.9430              | 132.9430              | (0.104)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.19 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.18 | Put  | Bond Future        | 98.0600                     | 0.0981                      | 236.9900              | 0.2370                | 141.679           | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.20 | Put  | Bond Future        | 118.0600                    | 0.1181                      | 256.9900              | 0.2570                | 117.677           | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.19 | Put  | Bond Future        | 108.0600                    | 0.1081                      | 246.9900              | 0.2470                | 128.567           | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.20 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | EL28             | 03/05/2018 | 133.18 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/08/2017 |        |      | Bond Future        | 10.7143                     | 78.5465                     | 10.7133               | 78.5528               | (0.010)           | 0.0000       | 0.0000      | 9,466         |
| 2017/07/21 | ES33             | 03/08/2017 | 10.53  | Put  | Bond Future        | 1,150.5000                  | 1.1505                      | 1,144.2000            | 1.1442                | (0.548)           | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/08/2017 | 10.55  | Put  | Bond Future        | 1,024.4000                  | 1.0244                      | 1,018.1000            | 1.0181                | (0.615)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | ES33             | 03/08/2017 | 10.54  | Put  | Bond Future | 1,087.4100            | 1.0874              | 1,081.1100      | 1.0811        | (0.579)           | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/08/2017 | 10.55  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/08/2017 | 10.53  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/08/2017 | 10.54  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.66  | Put  | Bond Future | 895.0900              | 0.8951              | 889.3800        | 0.8894        | (0.638)           | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 |        |      | Bond Future | 10.8059               | 76.2524             | 10.8049         | 76.2581       | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.68  | Put  | Bond Future | 771.4500              | 0.7714              | 765.7400        | 0.7657        | (0.740)           | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.66  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.67  | Put  | Bond Future | 833.2300              | 0.8332              | 827.5200        | 0.8275        | (0.685)           | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.67  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 02/11/2017 | 10.68  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 11.00  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 10.99  | Call | Bond Future | 533.7600              | 0.5338              | 539.6300        | 0.5396        | 1.100             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 |        |      | Bond Future | 10.9004               | 77.7273             | 10.8994         | 77.7331       | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 11.00  | Call | Bond Future | 592.9900              | 0.5930              | 598.8600        | 0.5989        | 0.990             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 11.01  | Call | Bond Future | 652.1400              | 0.6521              | 658.0100        | 0.6580        | 0.900             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 10.99  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 01/02/2018 | 11.01  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.20  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 |        |      | Bond Future | 10.9928               | 75.4515             | 10.9917         | 75.4575       | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.22  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.21  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.22  | Call | Bond Future | 1,323.4600            | 1.3235              | 1,329.4800      | 1.3295        | 0.455             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.20  | Call | Bond Future | 1,208.3900            | 1.2084              | 1,214.4100      | 1.2144        | 0.498             | 0            | 0           | 0             |
| 2017/07/21 | ES33             | 03/05/2018 | 11.21  | Call | Bond Future | 1,265.9600            | 1.2660              | 1,271.9800      | 1.2720        | 0.476             | 0            | 0           | 0             |
| 2017/07/21 | ES42             | 03/08/2017 |        |      | Bond Future | 10.9344               | 81.7506             | 10.9384         | 81.7227       | 0.037             | 0.0000       | 0.0000      | 7,957         |
| 2017/07/21 | ES42             | 02/11/2017 |        |      | Bond Future | 11.0256               | 79.0476             | 11.0299         | 79.0185       | 0.038             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ES42             | 01/02/2018 |        |      | Bond Future | 11.1166               | 80.5765             | 11.1210         | 80.5468       | 0.039             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ES42             | 03/05/2018 |        |      | Bond Future | 11.2104               | 77.8880             | 11.2149         | 77.8578       | 0.040             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 |        |      | GOVI        | 565.6950              | 565.6950            | 566.2220        | 566.2220      | 0.093             | 0.0000       | 0.0000      | 414           |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.09 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.11 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.10 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.09 | Call | GOVI        | 46,050.0000           | 4.6050              | 51,320.0000     | 5.1320        | 11.444            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.10 | Call | GOVI        | 45,950.0000           | 4.5950              | 51,220.0000     | 5.1220        | 11.469            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/08/2017 | 561.11 | Call | GOVI        | 45,850.0000           | 4.5850              | 51,120.0000     | 5.1120        | 11.494            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.44 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 |        |      | GOVI        | 576.4800              | 576.4800            | 577.0120        | 577.0120      | 0.092             | 0.0000       | 0.0000      | 74            |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.46 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.44 | Call | GOVI        | 40,400.0000           | 4.0400              | 45,720.0000     | 4.5720        | 13.168            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.45 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.45 | Call | GOVI        | 40,300.0000           | 4.0300              | 45,620.0000     | 4.5620        | 13.201            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 02/11/2017 | 572.46 | Call | GOVI        | 40,200.0000           | 4.0200              | 45,520.0000     | 4.5520        | 13.234            | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 |        |      | GOVI        | 587.6310              | 587.6310            | 588.1740        | 588.1740      | 0.092             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 | 581.03 | Call | GOVI        | 66,010.0000           | 6.6010              | 71,440.0000     | 7.1440        | 8.226             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 | 581.02 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | GOVI             | 01/02/2018 | 581.04 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 | 581.03 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 | 581.04 | Call | GOVI               | 65,910.0000           | 6.5910              | 71,340.0000     | 7.1340        | 8.239             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 01/02/2018 | 581.02 | Call | GOVI               | 66,110.0000           | 6.6110              | 71,540.0000     | 7.1540        | 8.214             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.29 | Call | GOVI               | 88,180.0000           | 8.8180              | 93,720.0000     | 9.3720        | 6.283             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.27 | Call | GOVI               | 88,380.0000           | 8.8380              | 93,920.0000     | 9.3920        | 6.268             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 |        |      | GOVI               | 599.1080              | 599.1080            | 599.6620        | 599.6620      | 0.092             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.28 | Call | GOVI               | 88,280.0000           | 8.8280              | 93,820.0000     | 9.3820        | 6.275             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.27 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.29 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GOVI             | 03/05/2018 | 590.28 | Put  | GOVI               | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000              | 110.0000            | 110.0000        | 110.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IGOV             | 03/08/2017 |        |      | Index Future       | 245.3760              | 245.3760            | 246.2440        | 246.2440      | 0.354             | 0.0000       | 0.0000      | 1,243         |
| 2017/07/21 | IGOV             | 02/11/2017 |        |      | Index Future       | 250.1030              | 250.1030            | 250.9850        | 250.9850      | 0.353             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IGOV             | 01/02/2018 |        |      | Index Future       | 255.0210              | 255.0210            | 255.9210        | 255.9210      | 0.353             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IGOV             | 03/05/2018 |        |      | Index Future       | 260.1520              | 260.1520            | 261.0670        | 261.0670      | 0.352             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ILBI             | 03/08/2017 |        |      | Index Future       | 695.6940              | 695.6940            | 695.6940        | 695.6940      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | ILBI             | 02/11/2017 |        |      | Index Future       | 709.6650              | 709.6650            | 709.6650        | 709.6650      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS01             | 21/09/2017 |        |      | Interest Rate Swap | 99.6126               | 99.6126             | 99.6125         | 99.6125       | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS01             | 21/12/2017 |        |      | Interest Rate Swap | 99.7794               | 99.7794             | 99.7702         | 99.7702       | (0.009)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS01             | 15/03/2018 |        |      | Interest Rate Swap | 99.6647               | 99.6647             | 99.6444         | 99.6444       | (0.020)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.7361               | 99.7361             | 99.7015         | 99.7015       | (0.035)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 99.8189               | 99.8189             | 99.7771         | 99.7771       | (0.042)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 18/12/2017 |        |      | Interest Rate Swap | 99.8084               | 99.8084             | 99.7988         | 99.7988       | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 98.9443               | 98.9443             | 98.9224         | 98.9224       | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.4281               | 98.4281             | 98.3935         | 98.3935       | (0.035)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.2855               | 98.2855             | 98.2433         | 98.2433       | (0.043)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.5800               | 98.5800             | 98.5300         | 98.5300       | (0.051)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 98.8971               | 98.8971             | 98.8462         | 98.8462       | (0.051)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.1997               | 99.1997             | 99.1591         | 99.1591       | (0.041)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 99.5443               | 99.5443             | 99.5032         | 99.5032       | (0.041)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 95.6305               | 95.6305             | 95.5061         | 95.5061       | (0.130)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 94.8556               | 94.8556             | 94.7117         | 94.7117       | (0.152)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 94.0479               | 94.0479             | 93.8916         | 93.8916       | (0.166)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 94.2028               | 94.2028             | 94.0497         | 94.0497       | (0.163)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 96.3745               | 96.3745             | 96.2298         | 96.2298       | (0.150)           | 0.0000       | 0.0000      | 51            |
| 2017/07/21 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 96.4888               | 96.4888             | 96.3465         | 96.3465       | (0.147)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 97.6586               | 97.6586             | 97.5304         | 97.5304       | (0.131)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 99.8491               | 99.8491             | 99.7241         | 99.7241       | (0.125)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 94.4364               | 94.4364             | 94.2288         | 94.2288       | (0.220)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 91.4460                     | 91.4460                     | 91.2297               | 91.2297               | (0.237)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 90.1994                     | 90.1994                     | 89.9796               | 89.9796               | (0.244)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 92.3640                     | 92.3640                     | 92.1516               | 92.1516               | (0.230)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 96.1566                     | 96.1566                     | 95.9493               | 95.9493               | (0.216)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 94.7322                     | 94.7322                     | 94.5146               | 94.5146               | (0.230)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 96.8056                     | 96.8056                     | 96.5952               | 96.5952               | (0.217)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 100.5339                    | 100.5339                    | 100.3276              | 100.3276              | (0.205)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 16/08/2017 |        |      | Jibar Tradeable Future | 7.2700                      | 92.7300                     | 7.2700                | 92.7300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 7.1800                      | 92.8200                     | 7.1800                | 92.8200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 18/10/2017 |        |      | Jibar Tradeable Future | 7.1400                      | 92.8600                     | 7.1400                | 92.8600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 15/11/2017 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 7.0200                      | 92.9800                     | 7.0200                | 92.9800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 17/01/2018 |        |      | Jibar Tradeable Future | 7.0200                      | 92.9800                     | 7.0200                | 92.9800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 6.9000                      | 93.1000                     | 6.9000                | 93.1000               | 0.000             | 0.0000       | 0.0000      | 2,500         |
| 2017/07/21 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8600                      | 93.1400                     | 6.8600                | 93.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.9300                      | 93.0700                     | 6.9300                | 93.0700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 6.9800                      | 93.0200                     | 6.9800                | 93.0200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 7.0400                      | 92.9600                     | 7.0400                | 92.9600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R023             | 03/08/2017 | 8.60   | Put  | Bond Future            | 0.3600                      | 0.0004                      | 0.0800                | 0.0001                | (77.778)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/08/2017 |        |      | Bond Future            | 7.8874                      | 102.7734                    | 7.8217                | 103.0640              | (0.833)           | 0.0000       | 0.0000      | 38,422        |
| 2017/07/21 | R023             | 03/08/2017 | 8.59   | Put  | Bond Future            | 0.4200                      | 0.0004                      | 0.0900                | 0.0001                | (78.571)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/08/2017 | 8.60   | Call | Bond Future            | 3,088.4400                  | 3.0884                      | 3,378.8000            | 3.3788                | 9.402             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/08/2017 | 8.58   | Call | Bond Future            | 3,003.5100                  | 3.0035                      | 3,293.7800            | 3.2938                | 9.664             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/08/2017 | 8.59   | Call | Bond Future            | 3,045.9900                  | 3.0460                      | 3,336.3000            | 3.3363                | 9.531             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/08/2017 | 8.58   | Put  | Bond Future            | 0.4800                      | 0.0005                      | 0.1100                | 0.0001                | (77.083)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 | 8.56   | Call | Bond Future            | 2,929.8100                  | 2.9298                      | 3,188.3800            | 3.1884                | 8.825             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 |        |      | Bond Future            | 7.8988                      | 100.8026                    | 7.8296                | 101.0980              | (0.877)           | 0.0000       | 0.0000      | 1,440         |
| 2017/07/21 | R023             | 02/11/2017 | 8.58   | Call | Bond Future            | 3,002.0100                  | 3.0020                      | 3,262.4800            | 3.2625                | 8.677             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 | 8.57   | Call | Bond Future            | 2,965.7900                  | 2.9658                      | 3,225.3300            | 3.2253                | 8.751             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 | 8.56   | Put  | Bond Future            | 163.6700                    | 0.1637                      | 126.8500              | 0.1269                | (22.496)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 | 8.58   | Put  | Bond Future            | 153.6800                    | 0.1537                      | 118.7600              | 0.1188                | (22.723)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 02/11/2017 | 8.57   | Put  | Bond Future            | 158.5500                    | 0.1586                      | 122.7000              | 0.1227                | (22.611)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 01/02/2018 |        |      | Bond Future            | 7.9067                      | 102.7525                    | 7.8333                | 103.0535              | (0.929)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R023             | 01/02/2018 | 8.32   | Call | Bond Future            | 2,361.4000                  | 2.3614                      | 2,571.7100            | 2.5717                | 8.906             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 01/02/2018 | 8.33   | Call | Bond Future            | 2,389.8300                  | 2.3898                      | 2,601.3200            | 2.6013                | 8.850             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 01/02/2018 | 8.31   | Put  | Bond Future            | 700.7000                    | 0.7007                      | 608.8000              | 0.6088                | (13.115)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R023             | 01/02/2018 | 8.33   | Put  | Bond Future | 677.0400              | 0.6770              | 587.5200        | 0.5875        | (13.222)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 01/02/2018 | 8.32   | Put  | Bond Future | 688.6600              | 0.6887              | 597.9600        | 0.5980        | (13.171)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 01/02/2018 | 8.31   | Call | Bond Future | 2,333.3700            | 2.3334              | 2,542.4800      | 2.5425        | 8.962             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.27   | Call | Bond Future | 2,423.2800            | 2.4233              | 2,623.0000      | 2.6230        | 8.242             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 |        |      | Bond Future | 7.9046                | 100.8264            | 7.8266          | 101.1334      | (0.987)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.28   | Call | Bond Future | 2,448.3000            | 2.4483              | 2,649.1000      | 2.6491        | 8.202             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.29   | Call | Bond Future | 2,473.7800            | 2.4738              | 2,675.6300      | 2.6756        | 8.160             | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.27   | Put  | Bond Future | 1,001.0900            | 1.0011              | 893.7800        | 0.8938        | (10.719)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.29   | Put  | Bond Future | 974.4700              | 0.9745              | 869.2900        | 0.8693        | (10.794)          | 0            | 0           | 0             |
| 2017/07/21 | R023             | 03/05/2018 | 8.28   | Put  | Bond Future | 987.5400              | 0.9875              | 881.3100        | 0.8813        | (10.757)          | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 |        |      | Bond Future | 9.5285                | 98.3507             | 9.5329          | 98.3148       | 0.046             | 0.0000       | 0.0000      | 11,141        |
| 2017/07/21 | R035             | 03/08/2017 | 9.50   | Put  | Bond Future | 230.8700              | 0.2309              | 266.7200        | 0.2667        | 15.528            | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 | 9.52   | Put  | Bond Future | 68.6000               | 0.0686              | 104.4500        | 0.1045        | 52.259            | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 | 9.51   | Put  | Bond Future | 149.6800              | 0.1497              | 185.5300        | 0.1855        | 23.951            | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 | 9.50   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 | 9.51   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/08/2017 | 9.52   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 |        |      | Bond Future | 9.5819                | 95.7250             | 9.5865          | 95.6877       | 0.049             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.60   | Call | Bond Future | 144.7400              | 0.1447              | 107.4100        | 0.1074        | (25.791)          | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.59   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.61   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.60   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.61   | Call | Bond Future | 224.4800              | 0.2245              | 187.1500        | 0.1871        | (16.630)          | 0            | 0           | 0             |
| 2017/07/21 | R035             | 02/11/2017 | 9.59   | Call | Bond Future | 64.9000               | 0.0649              | 27.5700         | 0.0276        | (57.519)          | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.73   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 |        |      | Bond Future | 9.6358                | 97.5766             | 9.6406          | 97.5385       | 0.050             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.75   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.74   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.75   | Call | Bond Future | 895.5100              | 0.8955              | 857.4500        | 0.8575        | (4.250)           | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.73   | Call | Bond Future | 739.6100              | 0.7396              | 701.5500        | 0.7016        | (5.146)           | 0            | 0           | 0             |
| 2017/07/21 | R035             | 01/02/2018 | 9.74   | Call | Bond Future | 817.6100              | 0.8176              | 779.5500        | 0.7795        | (4.655)           | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 |        |      | Bond Future | 9.6854                | 94.9786             | 9.6903          | 94.9399       | 0.051             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.90   | Call | Bond Future | 1,653.5200            | 1.6535              | 1,614.8100      | 1.6148        | (2.341)           | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.89   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.91   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.90   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.91   | Call | Bond Future | 1,729.4800            | 1.7295              | 1,690.7700      | 1.6908        | (2.238)           | 0            | 0           | 0             |
| 2017/07/21 | R035             | 03/05/2018 | 9.89   | Call | Bond Future | 1,577.4700            | 1.5775              | 1,538.7600      | 1.5388        | (2.454)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 9.35   | Call | Bond Future | 5,319.0200            | 5.3190              | 5,633.3700      | 5.6334        | 5.910             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.93   | Put  | Bond Future | 43.7400               | 0.0437              | 22.9300         | 0.0229        | (47.577)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 |        |      | Bond Future | 8.5510                | 113.7472            | 8.5053          | 114.0618      | (0.534)           | 0.0000       | 0.0000      | 143,403       |
| 2017/07/21 | R186             | 03/08/2017 | 9.50   | Call | Bond Future | 6,279.3500            | 6.2793              | 6,593.9300      | 6.5939        | 5.010             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.92   | Put  | Bond Future | 47.9300               | 0.0479              | 25.4100         | 0.0254        | (46.985)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.90   | Call | Bond Future | 2,423.1400            | 2.4231              | 2,711.5100      | 2.7115        | 11.901            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.85   | Put  | Bond Future | 88.1900               | 0.0882              | 50.5200         | 0.0505        | (42.715)          | 0            | 0           | 733           |
| 2017/07/21 | R186             | 03/08/2017 | 8.80   | Put  | Bond Future | 131.8300              | 0.1318              | 79.5200         | 0.0795        | (39.680)          | 0            | 0           | 7,100         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R186             | 03/08/2017 | 8.91   | Call | Bond Future | 2,485.0400            | 2.4850              | 2,775.3300      | 2.7753        | 11.682            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.93   | Call | Bond Future | 2,609.7300            | 2.6097              | 2,903.5400      | 2.9035        | 11.258            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.75   | Call | Bond Future | 1,549.0400            | 1.5490              | 1,793.3200      | 1.7933        | 15.770            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.65   | Put  | Bond Future | 374.4300              | 0.3744              | 258.7900        | 0.2588        | (30.884)          | 0            | 0           | 2,500         |
| 2017/07/21 | R186             | 03/08/2017 | 9.00   | Put  | Bond Future | 22.3100               | 0.0223              | 10.7600         | 0.0108        | (51.771)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 9.35   | Put  | Bond Future | 0.3800                | 0.0004              | 0.1100          | 0.0001        | (71.053)          | 0            | 0           | 733           |
| 2017/07/21 | R186             | 03/08/2017 | 9.50   | Put  | Bond Future | 0.0500                | 0.0001              | 0.0100          | 0.0000        | (80.000)          | 0            | 0           | 6,500         |
| 2017/07/21 | R186             | 03/08/2017 | 8.92   | Call | Bond Future | 2,547.2300            | 2.5472              | 2,839.3300      | 2.8393        | 11.467            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.90   | Put  | Bond Future | 57.3700               | 0.0574              | 31.1200         | 0.0311        | (45.756)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.85   | Call | Bond Future | 2,119.1600            | 2.1192              | 2,396.1100      | 2.3961        | 13.069            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.75   | Put  | Bond Future | 191.7400              | 0.1917              | 121.4000        | 0.1214        | (36.685)          | 0            | 0           | 3,654         |
| 2017/07/21 | R186             | 03/08/2017 | 8.80   | Call | Bond Future | 1,826.6500            | 1.8266              | 2,088.9600      | 2.0890        | 14.360            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.91   | Put  | Bond Future | 52.4800               | 0.0525              | 28.1500         | 0.0282        | (46.361)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 8.65   | Call | Bond Future | 1,052.5500            | 1.0525              | 1,251.5300      | 1.2515        | 18.905            | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/08/2017 | 9.00   | Call | Bond Future | 3,053.6000            | 3.0536              | 3,356.6700      | 3.3567        | 9.925             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 8.89   | Put  | Bond Future | 974.4900              | 0.9745              | 868.5000        | 0.8685        | (10.876)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 8.88   | Call | Bond Future | 2,961.3500            | 2.9613              | 3,173.2900      | 3.1733        | 7.157             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 |        |      | Bond Future | 8.5843                | 115.9158            | 8.5368          | 116.2354      | (0.553)           | 0.0000       | 0.0000      | 9,650         |
| 2017/07/21 | R186             | 02/11/2017 | 8.89   | Call | Bond Future | 3,005.5300            | 3.0055              | 3,219.1500      | 3.2192        | 7.108             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 8.90   | Call | Bond Future | 3,050.2400            | 3.0502              | 3,265.5200      | 3.2655        | 7.058             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 9.00   | Put  | Bond Future | 762.6200              | 0.7626              | 674.1700        | 0.6742        | (11.598)          | 0            | 0           | 5,000         |
| 2017/07/21 | R186             | 02/11/2017 | 8.88   | Put  | Bond Future | 995.9600              | 0.9960              | 888.2900        | 0.8883        | (10.811)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 8.90   | Put  | Bond Future | 953.6000              | 0.9536              | 849.2700        | 0.8493        | (10.941)          | 0            | 0           | 0             |
| 2017/07/21 | R186             | 02/11/2017 | 9.00   | Call | Bond Future | 3,512.4300            | 3.5124              | 3,743.5900      | 3.7436        | 6.581             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.96   | Call | Bond Future | 3,736.8800            | 3.7369              | 3,946.4800      | 3.9465        | 5.609             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 |        |      | Bond Future | 8.6159                | 112.8554            | 8.5664          | 113.1812      | (0.574)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.97   | Call | Bond Future | 3,778.2800            | 3.7783              | 3,989.1400      | 3.9891        | 5.581             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.98   | Call | Bond Future | 3,820.2100            | 3.8202              | 4,032.3000      | 4.0323        | 5.552             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.96   | Put  | Bond Future | 1,504.5400            | 1.5045              | 1,388.3500      | 1.3884        | (7.723)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.97   | Put  | Bond Future | 1,481.9600            | 1.4820              | 1,367.0300      | 1.3670        | (7.755)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 01/02/2018 | 8.98   | Put  | Bond Future | 1,459.9500            | 1.4600              | 1,346.2500      | 1.3463        | (7.788)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.91   | Put  | Bond Future | 2,219.4000            | 2.2194              | 2,084.6800      | 2.0847        | (6.070)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 |        |      | Bond Future | 8.6472                | 115.0591            | 8.5956          | 115.3913      | (0.597)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.93   | Put  | Bond Future | 2,169.1800            | 2.1692              | 2,036.6100      | 2.0366        | (6.112)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.92   | Put  | Bond Future | 2,193.9800            | 2.1940              | 2,060.3500      | 2.0603        | (6.091)           | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.91   | Call | Bond Future | 3,890.4000            | 3.8904              | 4,087.9300      | 4.0879        | 5.077             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.92   | Call | Bond Future | 3,927.9100            | 3.9279              | 4,126.5300      | 4.1265        | 5.057             | 0            | 0           | 0             |
| 2017/07/21 | R186             | 03/05/2018 | 8.93   | Call | Bond Future | 3,966.0000            | 3.9660              | 4,165.6800      | 4.1657        | 5.035             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 |        |      | Bond Future | 293.6774              | 293.6774            | 295.4082        | 295.4082      | 0.589             | 0.0000       | 0.0000      | 950           |
| 2017/07/21 | R197             | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 | 308.05 | Put  | Bond Future | 14,372.6400           | 14.3726             | 12,641.7700     | 12.6418       | (12.043)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 | 308.07 | Put  | Bond Future | 14,392.6400           | 14.3926             | 12,661.7700     | 12.6618       | (12.026)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/08/2017 | 308.06 | Put  | Bond Future | 14,382.6400           | 14.3826             | 12,651.7700     | 12.6518       | (12.034)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 |        |      | Bond Future | 299.3356              | 299.3356            | 301.0967        | 301.0967      | 0.588             | 0.0000       | 0.0000      | 1,400         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R197             | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 | 305.15 | Put  | Bond Future | 5,814.4500            | 5.8145              | 4,053.2800      | 4.0533        | (30.290)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 | 305.17 | Put  | Bond Future | 5,834.4500            | 5.8345              | 4,073.2800      | 4.0733        | (30.186)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 02/11/2017 | 305.16 | Put  | Bond Future | 5,824.4500            | 5.8245              | 4,063.2800      | 4.0633        | (30.238)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 |        |      | Bond Future | 298.1690              | 298.1690            | 299.9653        | 299.9653      | 0.602             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.66 | Put  | Bond Future | 3,491.0200            | 3.4910              | 1,694.6700      | 1.6947        | (51.456)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.68 | Put  | Bond Future | 3,511.0200            | 3.5110              | 1,714.6700      | 1.7147        | (51.163)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.67 | Put  | Bond Future | 3,501.0200            | 3.5010              | 1,704.6700      | 1.7047        | (51.309)          | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.46 | Call | Bond Future | 0.0000                | 0.0000              | 1,536.7300      | 1.5367        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 |        |      | Bond Future | 304.1676              | 304.1676            | 305.9967        | 305.9967      | 0.601             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.44 | Call | Bond Future | 0.0000                | 0.0000              | 1,556.7300      | 1.5567        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.45 | Call | Bond Future | 0.0000                | 0.0000              | 1,546.7300      | 1.5467        | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.44 | Put  | Bond Future | 272.4200              | 0.2724              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.46 | Put  | Bond Future | 292.4200              | 0.2924              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R197             | 03/05/2018 | 304.45 | Put  | Bond Future | 282.4200              | 0.2824              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 |        |      | Bond Future | 235.9140              | 235.9140            | 235.8893        | 235.8893      | (0.010)           | 0.0000       | 0.0000      | 30,581        |
| 2017/07/21 | R202             | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 | 258.35 | Put  | Bond Future | 22,435.9600           | 22.4360             | 22,460.6700     | 22.4607       | 0.110             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 | 258.37 | Put  | Bond Future | 22,455.9600           | 22.4560             | 22,480.6700     | 22.4807       | 0.110             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/08/2017 | 258.36 | Put  | Bond Future | 22,445.9600           | 22.4460             | 22,470.6700     | 22.4707       | 0.110             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 |        |      | Bond Future | 240.4592              | 240.4592            | 240.4316        | 240.4316      | (0.011)           | 0.0000       | 0.0000      | 373           |
| 2017/07/21 | R202             | 02/11/2017 | 253.89 | Put  | Bond Future | 13,430.7700           | 13.4308             | 13,458.4100     | 13.4584       | 0.206             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 | 253.91 | Put  | Bond Future | 13,450.7700           | 13.4508             | 13,478.4100     | 13.4784       | 0.205             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 | 253.90 | Put  | Bond Future | 13,440.7700           | 13.4408             | 13,468.4100     | 13.4684       | 0.206             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 | 253.89 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 | 253.90 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 02/11/2017 | 253.91 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.06 | Put  | Bond Future | 7,618.3800            | 7.6184              | 7,646.0500      | 7.6461        | 0.363             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 |        |      | Bond Future | 241.4416              | 241.4416            | 241.4140        | 241.4140      | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.08 | Put  | Bond Future | 7,638.3800            | 7.6384              | 7,666.0500      | 7.6661        | 0.362             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.06 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.07 | Put  | Bond Future | 7,628.3800            | 7.6284              | 7,656.0500      | 7.6561        | 0.363             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.07 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 01/02/2018 | 249.08 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 |        |      | Bond Future | 246.2990              | 246.2990            | 246.2681        | 246.2681      | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.47 | Put  | Bond Future | 1,171.0400            | 1.1710              | 1,201.9500      | 1.2019        | 2.640             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.49 | Put  | Bond Future | 1,191.0400            | 1.1910              | 1,221.9500      | 1.2219        | 2.595             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.47 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.48 | Put  | Bond Future | 1,181.0400            | 1.1810              | 1,211.9500      | 1.2119        | 2.617             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.48 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R202             | 03/05/2018 | 247.49 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R203             | 03/08/2017 | 4.89   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R203             | 03/08/2017 |        |      | Bond Future | 7.1000                      | 103.3610                    | 7.0211                | 103.3694              | (1.111)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R203             | 03/08/2017 | 4.87   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R203             | 03/08/2017 | 4.88   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R203             | 03/08/2017 | 4.87   | Put  | Bond Future | 238.7600                    | 0.2388                      | 230.3400              | 0.2303                | (3.527)           | 0            | 0           | 0             |
| 2017/07/21 | R203             | 03/08/2017 | 4.89   | Put  | Bond Future | 236.6100                    | 0.2366                      | 228.1900              | 0.2282                | (3.559)           | 0            | 0           | 0             |
| 2017/07/21 | R203             | 03/08/2017 | 4.88   | Put  | Bond Future | 237.6800                    | 0.2377                      | 229.2600              | 0.2293                | (3.543)           | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 | 7.77   | Put  | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 |        |      | Bond Future | 7.1893                      | 102.0747                    | 7.1234                | 102.1600              | (0.917)           | 0.0000       | 0.0000      | 42,165        |
| 2017/07/21 | R204             | 03/08/2017 | 7.76   | Put  | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 | 7.75   | Call | Bond Future | 721.3300                    | 0.7213                      | 806.6400              | 0.8066                | 11.827            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 | 7.76   | Call | Bond Future | 734.1300                    | 0.7341                      | 819.4400              | 0.8194                | 11.621            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 | 7.77   | Call | Bond Future | 746.9200                    | 0.7469                      | 832.2300              | 0.8322                | 11.422            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/08/2017 | 7.75   | Put  | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.76   | Put  | Bond Future | 0.6600                      | 0.0007                      | 0.2500                | 0.0003                | (62.121)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 |        |      | Bond Future | 7.0604                      | 104.0207                    | 6.9799                | 104.1068              | (1.140)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.75   | Put  | Bond Future | 0.7200                      | 0.0007                      | 0.2800                | 0.0003                | (61.111)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.76   | Call | Bond Future | 744.2500                    | 0.7442                      | 829.9300              | 0.8299                | 11.512            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.74   | Call | Bond Future | 723.2400                    | 0.7232                      | 808.8400              | 0.8088                | 11.836            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.75   | Call | Bond Future | 733.7400                    | 0.7337                      | 819.3900              | 0.8194                | 11.673            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 02/11/2017 | 7.74   | Put  | Bond Future | 0.8000                      | 0.0008                      | 0.3100                | 0.0003                | (61.250)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.27   | Call | Bond Future | 439.9800                    | 0.4400                      | 508.7700              | 0.5088                | 15.635            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 |        |      | Bond Future | 6.8306                      | 101.9928                    | 6.7263                | 102.0805              | (1.528)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.25   | Call | Bond Future | 427.1000                    | 0.4271                      | 495.0700              | 0.4951                | 15.914            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.26   | Call | Bond Future | 433.4000                    | 0.4334                      | 501.8100              | 0.5018                | 15.784            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.25   | Put  | Bond Future | 75.7700                     | 0.0758                      | 56.0200               | 0.0560                | (26.066)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.27   | Put  | Bond Future | 71.9400                     | 0.0719                      | 53.0100               | 0.0530                | (26.314)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 01/02/2018 | 7.26   | Put  | Bond Future | 73.7100                     | 0.0737                      | 54.4000               | 0.0544                | (26.197)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.10   | Put  | Bond Future | 45.8100                     | 0.0458                      | 31.6400               | 0.0316                | (30.932)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 |        |      | Bond Future | 6.3933                      | 103.9844                    | 6.2457                | 104.0740              | (2.308)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.09   | Put  | Bond Future | 46.6700                     | 0.0467                      | 32.2500               | 0.0323                | (30.898)          | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.10   | Call | Bond Future | 472.7200                    | 0.4727                      | 548.1000              | 0.5481                | 15.946            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.08   | Call | Bond Future | 462.4100                    | 0.4624                      | 537.3100              | 0.5373                | 16.198            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.09   | Call | Bond Future | 467.5600                    | 0.4676                      | 542.6900              | 0.5427                | 16.069            | 0            | 0           | 0             |
| 2017/07/21 | R204             | 03/05/2018 | 7.08   | Put  | Bond Future | 47.5400                     | 0.0475                      | 32.8900               | 0.0329                | (30.816)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.19   | Call | Bond Future | 1,861.9500                  | 1.8619                      | 2,005.9800            | 2.0060                | 7.735             | 0            | 0           | 51            |
| 2017/07/21 | R207             | 03/08/2017 |        |      | Bond Future | 7.3304                      | 100.2891                    | 7.2648                | 100.4331              | (0.896)           | 0.0000       | 0.0000      | 46,581        |
| 2017/07/21 | R207             | 03/08/2017 | 8.39   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.19   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.41   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.40   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.41   | Call | Bond Future | 2,331.4500                  | 2.3315                      | 2,475.4800            | 2.4755                | 6.178             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.39   | Call | Bond Future | 2,288.8900                  | 2.2889                      | 2,432.9200            | 2.4329                | 6.293             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/08/2017 | 8.40   | Call | Bond Future | 2,310.1700                  | 2.3102                      | 2,454.2000            | 2.4542                | 6.235             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 |        |      | Bond Future | 7.2748                      | 102.2011                    | 7.2016                | 102.3470              | (1.007)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R207             | 02/11/2017 | 8.03   | Put  | Bond Future | 10.3500               | 0.0103              | 6.2800          | 0.0063        | (39.324)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 | 8.05   | Put  | Bond Future | 9.2400                | 0.0092              | 5.5700          | 0.0056        | (39.719)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 | 8.03   | Call | Bond Future | 1,499.3100            | 1.4993              | 1,641.1600      | 1.6412        | 9.461             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 | 8.04   | Put  | Bond Future | 9.7700                | 0.0098              | 5.9000          | 0.0059        | (39.611)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 | 8.04   | Call | Bond Future | 1,518.2600            | 1.5183              | 1,660.3100      | 1.6603        | 9.356             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 02/11/2017 | 8.05   | Call | Bond Future | 1,537.2500            | 1.5372              | 1,679.5000      | 1.6795        | 9.254             | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 |        |      | Bond Future | 7.1926                | 100.5360            | 7.1092          | 100.6847      | (1.159)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.60   | Put  | Bond Future | 181.6300              | 0.1816              | 144.9900        | 0.1450        | (20.173)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.62   | Put  | Bond Future | 172.9300              | 0.1729              | 137.7000        | 0.1377        | (20.372)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.60   | Call | Bond Future | 904.4200              | 0.9044              | 1,016.4900      | 1.0165        | 12.391            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.61   | Put  | Bond Future | 177.2400              | 0.1772              | 141.3100        | 0.1413        | (20.272)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.61   | Call | Bond Future | 917.6800              | 0.9177              | 1,030.4600      | 1.0305        | 12.290            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 01/02/2018 | 7.62   | Call | Bond Future | 931.0200              | 0.9310              | 1,044.5000      | 1.0445        | 12.189            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.57   | Call | Bond Future | 972.3000              | 0.9723              | 1,084.1700      | 1.0842        | 11.506            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 |        |      | Bond Future | 7.0897                | 102.4991            | 6.9931          | 102.6509      | (1.362)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.58   | Call | Bond Future | 984.1000              | 0.9841              | 1,096.5300      | 1.0965        | 11.425            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.56   | Put  | Bond Future | 226.3400              | 0.2263              | 185.8700        | 0.1859        | (17.880)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.58   | Put  | Bond Future | 218.4900              | 0.2185              | 179.1700        | 0.1792        | (17.996)          | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.56   | Call | Bond Future | 960.8700              | 0.9609              | 1,072.1500      | 1.0722        | 11.581            | 0            | 0           | 0             |
| 2017/07/21 | R207             | 03/05/2018 | 7.57   | Put  | Bond Future | 222.2300              | 0.2222              | 182.3500        | 0.1823        | (17.945)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 | 8.32   | Call | Bond Future | 2,547.4900            | 2.5475              | 2,735.2700      | 2.7353        | 7.371             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 |        |      | Bond Future | 7.4840                | 100.0805            | 7.4235          | 100.2683      | (0.809)           | 0.0000       | 0.0000      | 36,906        |
| 2017/07/21 | R208             | 03/08/2017 | 8.30   | Call | Bond Future | 2,487.5000            | 2.4875              | 2,675.2800      | 2.6753        | 7.549             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 | 8.31   | Call | Bond Future | 2,517.5000            | 2.5175              | 2,705.2800      | 2.7053        | 7.459             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 | 8.30   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 | 8.32   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/08/2017 | 8.31   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.18   | Put  | Bond Future | 37.9000               | 0.0379              | 26.7200         | 0.0267        | (29.499)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 |        |      | Bond Future | 7.4642                | 98.5867             | 7.3989          | 98.7772       | (0.875)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.20   | Put  | Bond Future | 34.5400               | 0.0345              | 24.2300         | 0.0242        | (29.849)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.18   | Call | Bond Future | 2,097.2700            | 2.0973              | 2,276.6400      | 2.2766        | 8.553             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.19   | Put  | Bond Future | 36.1600               | 0.0362              | 25.4200         | 0.0254        | (29.701)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.19   | Call | Bond Future | 2,123.9300            | 2.1239              | 2,303.7400      | 2.3037        | 8.466             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 02/11/2017 | 8.20   | Call | Bond Future | 2,150.6900            | 2.1507              | 2,330.9300      | 2.3309        | 8.381             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.85   | Put  | Bond Future | 322.3200              | 0.3223              | 271.0700        | 0.2711        | (15.900)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 |        |      | Bond Future | 7.4334                | 100.4936            | 7.3623          | 100.6878      | (0.956)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.84   | Put  | Bond Future | 329.4000              | 0.3294              | 277.2700        | 0.2773        | (15.826)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.85   | Call | Bond Future | 1,451.4100            | 1.4514              | 1,594.3600      | 1.5944        | 9.849             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.83   | Call | Bond Future | 1,411.8700            | 1.4119              | 1,553.0500      | 1.5531        | 10.000            | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.84   | Call | Bond Future | 1,431.5800            | 1.4316              | 1,573.6500      | 1.5737        | 9.924             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 01/02/2018 | 7.83   | Put  | Bond Future | 336.6100              | 0.3366              | 283.5900        | 0.2836        | (15.751)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/05/2018 |        |      | Bond Future | 7.3883                | 99.0535             | 7.3104          | 99.2516       | (1.054)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R208             | 03/05/2018 | 7.77   | Put  | Bond Future | 474.8900              | 0.4749              | 412.1600        | 0.4122        | (13.209)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/05/2018 | 7.79   | Put  | Bond Future | 459.9100              | 0.4599              | 398.7300        | 0.3987        | (13.303)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/05/2018 | 7.78   | Put  | Bond Future | 467.1900              | 0.4672              | 405.2500        | 0.4052        | (13.258)          | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/05/2018 | 7.77   | Call | Bond Future | 1,438.6200            | 1.4386              | 1,574.0100      | 1.5740        | 9.411             | 0            | 0           | 0             |
| 2017/07/21 | R208             | 03/05/2018 | 7.78   | Call | Bond Future | 1,456.0100            | 1.4560              | 1,592.1900      | 1.5922        | 9.353             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R208             | 03/05/2018 | 7.79   | Call | Bond Future | 1,473.8100                  | 1.4738                      | 1,610.7500            | 1.6107                | 9.292             | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 |        |      | Bond Future | 9.4977                      | 74.0721                     | 9.4972                | 74.0757               | (0.006)           | 0.0000       | 0.0000      | 74,564        |
| 2017/07/21 | R209             | 03/08/2017 | 9.44   | Call | Bond Future | 540.8600                    | 0.5409                      | 516.8200              | 0.5168                | (4.445)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 | 9.43   | Put  | Bond Future | 974.3700                    | 0.9744                      | 946.8500              | 0.9469                | (2.824)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 | 9.45   | Put  | Bond Future | 894.2600                    | 0.8943                      | 866.4100              | 0.8664                | (3.114)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 | 9.44   | Put  | Bond Future | 933.7800                    | 0.9338                      | 906.0800              | 0.9061                | (2.966)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 | 9.45   | Call | Bond Future | 569.6500                    | 0.5697                      | 545.4600              | 0.5455                | (4.246)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/08/2017 | 9.43   | Call | Bond Future | 513.0300                    | 0.5130                      | 489.1700              | 0.4892                | (4.651)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.52   | Put  | Bond Future | 2,114.6500                  | 2.1147                      | 2,103.3800            | 2.1034                | (0.533)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.75   | Call | Bond Future | 2,783.7700                  | 2.7838                      | 2,776.3800            | 2.7764                | (0.265)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 8.30   | Put  | Bond Future | 9,231.3800                  | 9.2314                      | 9,226.1300            | 9.2261                | (0.057)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 |        |      | Bond Future | 9.5445                      | 72.3344                     | 9.5440                | 72.3376               | (0.005)           | 0.0000       | 0.0000      | 800           |
| 2017/07/21 | R209             | 02/11/2017 | 9.54   | Put  | Bond Future | 2,046.2800                  | 2.0463                      | 2,035.0400            | 2.0350                | (0.549)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 10.00  | Call | Bond Future | 3,847.0600                  | 3.8471                      | 3,841.2200            | 3.8412                | (0.152)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.75   | Put  | Bond Future | 1,422.5600                  | 1.4226                      | 1,412.0100            | 1.4120                | (0.742)           | 0            | 0           | 6,500         |
| 2017/07/21 | R209             | 02/11/2017 | 9.53   | Put  | Bond Future | 2,080.2600                  | 2.0803                      | 2,069.0100            | 2.0690                | (0.541)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.00   | Put  | Bond Future | 4,476.4900                  | 4.4765                      | 4,466.7300            | 4.4667                | (0.218)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.54   | Call | Bond Future | 2,016.3700                  | 2.0164                      | 2,008.2900            | 2.0083                | (0.401)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 10.60  | Put  | Bond Future | 244.6800                    | 0.2447                      | 240.0800              | 0.2401                | (1.880)           | 0            | 0           | 1,300         |
| 2017/07/21 | R209             | 02/11/2017 | 9.52   | Call | Bond Future | 1,950.1100                  | 1.9501                      | 1,942.0000            | 1.9420                | (0.416)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 10.00  | Put  | Bond Future | 882.0500                    | 0.8820                      | 873.0500              | 0.8731                | (1.020)           | 0            | 0           | 3,360         |
| 2017/07/21 | R209             | 02/11/2017 | 9.00   | Call | Bond Future | 674.9900                    | 0.6750                      | 668.3900              | 0.6684                | (0.978)           | 0            | 0           | 4,100         |
| 2017/07/21 | R209             | 02/11/2017 | 8.30   | Call | Bond Future | 89.4700                     | 0.0895                      | 87.3800               | 0.0874                | (2.336)           | 0            | 0           | 2,800         |
| 2017/07/21 | R209             | 02/11/2017 | 10.60  | Call | Bond Future | 6,839.7800                  | 6.8398                      | 6,838.3400            | 6.8383                | (0.021)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 02/11/2017 | 9.53   | Call | Bond Future | 1,983.0800                  | 1.9831                      | 1,974.9900            | 1.9750                | (0.408)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.72   | Call | Bond Future | 3,204.2300                  | 3.2042                      | 3,199.0700            | 3.1991                | (0.161)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.73   | Call | Bond Future | 3,240.3000                  | 3.2403                      | 3,235.1500            | 3.2351                | (0.159)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 |        |      | Bond Future | 9.5904                      | 73.7335                     | 9.5899                | 73.7367               | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.71   | Call | Bond Future | 3,168.5800                  | 3.1686                      | 3,163.3900            | 3.1634                | (0.164)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.71   | Put  | Bond Future | 2,378.8100                  | 2.3788                      | 2,370.4300            | 2.3704                | (0.352)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.73   | Put  | Bond Future | 2,319.7600                  | 2.3198                      | 2,311.4200            | 2.3114                | (0.360)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 01/02/2018 | 9.72   | Put  | Bond Future | 2,349.0300                  | 2.3490                      | 2,340.6800            | 2.3407                | (0.355)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.85   | Put  | Bond Future | 2,703.9700                  | 2.7040                      | 2,696.8200            | 2.6968                | (0.264)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 |        |      | Bond Future | 9.6355                      | 72.0228                     | 9.6350                | 72.0261               | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.86   | Call | Bond Future | 4,134.9700                  | 4.1350                      | 4,131.2100            | 4.1312                | (0.091)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.84   | Call | Bond Future | 4,062.4900                  | 4.0625                      | 4,058.7000            | 4.0587                | (0.093)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.85   | Call | Bond Future | 4,098.6600                  | 4.0987                      | 4,094.8800            | 4.0949                | (0.092)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.84   | Put  | Bond Future | 2,731.9000                  | 2.7319                      | 2,724.7400            | 2.7247                | (0.262)           | 0            | 0           | 0             |
| 2017/07/21 | R209             | 03/05/2018 | 9.86   | Put  | Bond Future | 2,676.2700                  | 2.6763                      | 2,669.1400            | 2.6691                | (0.266)           | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 | 196.29 | Put  | Bond Future | 11,225.3900                 | 11.2254                     | 11,415.6900           | 11.4157               | 1.695             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 |        |      | Bond Future | 185.0646                    | 185.0646                    | 184.8743              | 184.8743              | (0.103)           | 0.0000       | 0.0000      | 1,675         |
| 2017/07/21 | R210             | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 | 196.28 | Put  | Bond Future | 11,215.3900                 | 11.2154                     | 11,405.6900           | 11.4057               | 1.697             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/08/2017 | 196.30 | Put  | Bond Future | 11,235.3900                 | 11.2354                     | 11,425.6900           | 11.4257               | 1.694             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R210             | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 02/11/2017 | 192.08 | Put  | Bond Future | 5,849.5300            |                     | 5.8495                      | 6,045.2500            | 6.0452                | 3.346             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 02/11/2017 |        |      | Bond Future | 186.2305              |                     | 186.2305                    | 186.0347              | 186.0347              | (0.105)           | 0.0000       | 0.0000      | 699           |
| 2017/07/21 | R210             | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 02/11/2017 | 192.07 | Put  | Bond Future | 5,839.5300            |                     | 5.8395                      | 6,035.2500            | 6.0352                | 3.352             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 02/11/2017 | 192.09 | Put  | Bond Future | 5,859.5300            |                     | 5.8595                      | 6,055.2500            | 6.0552                | 3.340             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 |        |      | Bond Future | 189.8926              |                     | 189.8926                    | 189.6933              | 189.6933              | (0.105)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.36 | Put  | Bond Future | 2,467.3600            |                     | 2.4674                      | 2,666.7000            | 2.6667                | 8.079             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.38 | Put  | Bond Future | 2,487.3600            |                     | 2.4874                      | 2,686.7000            | 2.6867                | 8.014             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.37 | Put  | Bond Future | 2,477.3600            |                     | 2.4774                      | 2,676.7000            | 2.6767                | 8.046             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 |        |      | Bond Future | 191.2632              |                     | 191.2632                    | 191.0578              | 191.0578              | (0.107)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.44 | Put  | Bond Future | 176.7600              |                     | 0.1768                      | 382.2000              | 0.3822                | 116.225           | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.46 | Put  | Bond Future | 196.7600              |                     | 0.1968                      | 402.2000              | 0.4022                | 104.411           | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R210             | 03/05/2018 | 191.45 | Put  | Bond Future | 186.7600              |                     | 0.1868                      | 392.2000              | 0.3922                | 110.002           | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 |        |      | Bond Future | 147.4296              |                     | 147.4296                    | 148.3516              | 148.3516              | 0.625             | 0.0000       | 0.0000      | 3,258         |
| 2017/07/21 | R212             | 03/08/2017 | 153.34 | Put  | Bond Future | 5,910.3900            |                     | 5.9104                      | 4,988.4100            | 4.9884                | (15.599)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 | 153.36 | Put  | Bond Future | 5,930.3900            |                     | 5.9304                      | 5,008.4100            | 5.0084                | (15.547)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 | 153.35 | Put  | Bond Future | 5,920.3900            |                     | 5.9204                      | 4,998.4100            | 4.9984                | (15.573)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 |        |      | Bond Future | 150.2701              |                     | 150.2701                    | 151.2083              | 151.2083              | 0.624             | 0.0000       | 0.0000      | 1,600         |
| 2017/07/21 | R212             | 02/11/2017 | 152.40 | Put  | Bond Future | 2,129.9000            |                     | 2.1299                      | 1,191.6900            | 1.1917                | (44.049)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 | 152.42 | Put  | Bond Future | 2,149.9000            |                     | 2.1499                      | 1,211.6900            | 1.2117                | (43.640)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 | 152.41 | Put  | Bond Future | 2,139.9000            |                     | 2.1399                      | 1,201.6900            | 1.2017                | (43.844)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.71 | Put  | Bond Future | 3,545.0900            |                     | 3.5451                      | 2,588.1500            | 2.5881                | (26.993)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 |        |      | Bond Future | 151.1649              |                     | 151.1649                    | 152.1218              | 152.1218              | 0.633             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.70 | Put  | Bond Future | 3,535.0900            |                     | 3.5351                      | 2,578.1500            | 2.5781                | (27.070)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/07/21 | R212             | 01/02/2018 | 154.69 | Put  | Bond Future | 3,525.0900            |                     | 3.5251                      | 2,568.1500            | 2.5681                | (27.147)          | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/05/2018 |        |      | Bond Future | 154.2061              |                     | 154.2061                    | 155.1806              | 155.1806              | 0.632             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R212             | 03/05/2018 | 154.28 | Put  | Bond Future | 73.9300               |                     | 0.0739                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/05/2018 | 154.30 | Put  | Bond Future | 93.9300               |                     | 0.0939                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/05/2018 | 154.29 | Put  | Bond Future | 83.9300               |                     | 0.0839                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/05/2018 | 154.30 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 880.5500              | 0.8806                | 100.000           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/07/21 | R212             | 03/05/2018 | 154.28 | Call | Bond Future | 0.0000                      | 0.0000                      | 900.5500              | 0.9006                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | R212             | 03/05/2018 | 154.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 890.5500              | 0.8906                | 100.000           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 | 9.33   | Put  | Bond Future | 310.3200                    | 0.3103                      | 278.7400              | 0.2787                | (10.177)          | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 |        |      | Bond Future | 9.1823                      | 86.3208                     | 9.1768                | 86.3582               | (0.060)           | 0.0000       | 0.0000      | 63,820        |
| 2017/07/21 | R213             | 03/08/2017 | 9.35   | Put  | Bond Future | 274.2300                    | 0.2742                      | 244.6000              | 0.2446                | (10.805)          | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 | 9.33   | Call | Bond Future | 1,300.2200                  | 1.3002                      | 1,306.1000            | 1.3061                | 0.452             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 | 9.34   | Put  | Bond Future | 291.8500                    | 0.2918                      | 261.2400              | 0.2612                | (10.488)          | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 | 9.34   | Call | Bond Future | 1,348.1800                  | 1.3482                      | 1,355.0300            | 1.3550                | 0.508             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/08/2017 | 9.35   | Call | Bond Future | 1,396.9300                  | 1.3969                      | 1,404.7600            | 1.4048                | 0.561             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.36   | Put  | Bond Future | 1,533.6200                  | 1.5336                      | 1,508.9500            | 1.5090                | (1.609)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 |        |      | Bond Future | 9.2281                      | 84.4167                     | 9.2225                | 84.4542               | (0.061)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.35   | Put  | Bond Future | 1,561.8600                  | 1.5619                      | 1,536.9800            | 1.5370                | (1.593)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.36   | Call | Bond Future | 2,407.1400                  | 2.4071                      | 2,419.9200            | 2.4199                | 0.531             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.34   | Call | Bond Future | 2,332.3400                  | 2.3323                      | 2,344.6900            | 2.3447                | 0.530             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.35   | Call | Bond Future | 2,369.5800                  | 2.3696                      | 2,382.1500            | 2.3822                | 0.530             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 02/11/2017 | 9.34   | Put  | Bond Future | 1,590.4900                  | 1.5905                      | 1,565.3900            | 1.5654                | (1.578)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.42   | Call | Bond Future | 3,147.9400                  | 3.1479                      | 3,163.1400            | 3.1631                | 0.483             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 |        |      | Bond Future | 9.2741                      | 86.0495                     | 9.2683                | 86.0877               | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.43   | Call | Bond Future | 3,184.1600                  | 3.1842                      | 3,199.5100            | 3.1995                | 0.482             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.41   | Put  | Bond Future | 2,223.3800                  | 2.2234                      | 2,200.2800            | 2.2003                | (1.039)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.43   | Put  | Bond Future | 2,166.2100                  | 2.1662                      | 2,143.4200            | 2.1434                | (1.052)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.41   | Call | Bond Future | 3,111.6900                  | 3.1117                      | 3,126.7300            | 3.1267                | 0.483             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 01/02/2018 | 9.42   | Put  | Bond Future | 2,194.7700                  | 2.1948                      | 2,171.8300            | 2.1718                | (1.045)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.56   | Call | Bond Future | 4,056.9400                  | 4.0569                      | 4,074.7100            | 4.0747                | 0.438             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.57   | Put  | Bond Future | 2,461.4500                  | 2.4615                      | 2,440.3900            | 2.4404                | (0.856)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 |        |      | Bond Future | 9.3156                      | 84.1779                     | 9.3096                | 84.2169               | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.57   | Call | Bond Future | 4,093.8300                  | 4.0938                      | 4,111.7400            | 4.1117                | 0.437             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.58   | Call | Bond Future | 4,130.8800                  | 4.1309                      | 4,148.9100            | 4.1489                | 0.436             | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.56   | Put  | Bond Future | 2,487.8900                  | 2.4879                      | 2,466.6900            | 2.4667                | (0.852)           | 0            | 0           | 0             |
| 2017/07/21 | R213             | 03/05/2018 | 9.58   | Put  | Bond Future | 2,435.2500                  | 2.4353                      | 2,414.3100            | 2.4143                | (0.860)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 | 9.51   | Call | Bond Future | 320.6400                    | 0.3206                      | 289.4700              | 0.2895                | (9.721)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 |        |      | Bond Future | 9.6679                      | 73.6106                     | 9.6723                | 73.5794               | 0.046             | 0.0000       | 0.0000      | 37,026        |
| 2017/07/21 | R214             | 03/08/2017 | 9.52   | Call | Bond Future | 340.9100                    | 0.3409                      | 308.8000              | 0.3088                | (9.419)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 | 9.53   | Call | Bond Future | 362.0700                    | 0.3621                      | 329.0400              | 0.3290                | (9.123)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 | 9.51   | Put  | Bond Future | 1,439.8600                  | 1.4399                      | 1,439.8900            | 1.4399                | 0.002             | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 | 9.53   | Put  | Bond Future | 1,337.9100                  | 1.3379                      | 1,336.0800            | 1.3361                | (0.137)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 03/08/2017 | 9.52   | Put  | Bond Future | 1,388.3800                  | 1.3884                      | 1,387.4700            | 1.3875                | (0.066)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.60   | Call | Bond Future | 1,766.1900                  | 1.7662                      | 1,741.3500            | 1.7413                | (1.406)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 |        |      | Bond Future | 9.7174                      | 71.7178                     | 9.7221                | 71.6853               | 0.048             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.58   | Call | Bond Future | 1,704.9500                  | 1.7050                      | 1,680.4800            | 1.6805                | (1.435)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.59   | Call | Bond Future | 1,735.4100                  | 1.7354                      | 1,710.7600            | 1.7108                | (1.420)           | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.58   | Put  | Bond Future | 2,669.0200                  | 2.6690                      | 2,677.0100            | 2.6770                | 0.299             | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.60   | Put  | Bond Future | 2,588.6500                  | 2.5887                      | 2,596.2700            | 2.5963                | 0.294             | 0            | 0           | 0             |
| 2017/07/21 | R214             | 02/11/2017 | 9.59   | Put  | Bond Future | 2,628.6200                  | 2.6286                      | 2,636.4300            | 2.6364                | 0.297             | 0            | 0           | 0             |
| 2017/07/21 | R214             | 01/02/2018 |        |      | Bond Future | 9.7673                      | 73.1050                     | 9.7721                | 73.0720               | 0.049             | 0.0000       | 0.0000      | 0             |
| 2017/07/21 | R214             | 01/02/2018 | 9.82   | Put  | Bond Future | 2,700.4900                  | 2.7005                      | 2,708.4100            | 2.7084                | 0.293             | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/07/21   | R214             | 01/02/2018 | 9.84   | Put  | Bond Future | 2,635.5100            | 2.6355              | 2,643.1900      | 2.6432        | 0.291             | 0            | 0           | 0             |
| 2017/07/21   | R214             | 01/02/2018 | 9.83   | Put  | Bond Future | 2,667.8500            | 2.6679              | 2,675.6400      | 2.6756        | 0.292             | 0            | 0           | 0             |
| 2017/07/21   | R214             | 01/02/2018 | 9.84   | Call | Bond Future | 3,132.4700            | 3.1325              | 3,107.1000      | 3.1071        | (0.810)           | 0            | 0           | 0             |
| 2017/07/21   | R214             | 01/02/2018 | 9.82   | Call | Bond Future | 3,061.3200            | 3.0613              | 3,036.1900      | 3.0362        | (0.821)           | 0            | 0           | 0             |
| 2017/07/21   | R214             | 01/02/2018 | 9.83   | Call | Bond Future | 3,096.8000            | 3.0968              | 3,071.5400      | 3.0715        | (0.816)           | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 |        |      | Bond Future | 9.8131                | 71.2343             | 9.8181          | 71.2006       | 0.050             | 0.0000       | 0.0000      | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.98   | Call | Bond Future | 4,132.0300            | 4.1320              | 4,106.5700      | 4.1066        | (0.616)           | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.97   | Put  | Bond Future | 3,039.1700            | 3.0392              | 3,047.4700      | 3.0475        | 0.273             | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.99   | Put  | Bond Future | 2,979.0800            | 2.9791              | 2,987.2000      | 2.9872        | 0.273             | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.98   | Put  | Bond Future | 3,009.0000            | 3.0090              | 3,017.2100      | 3.0172        | 0.273             | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.99   | Call | Bond Future | 4,168.4700            | 4.1685              | 4,142.9200      | 4.1429        | (0.613)           | 0            | 0           | 0             |
| 2017/07/21   | R214             | 03/05/2018 | 9.97   | Call | Bond Future | 4,095.7300            | 4.0957              | 4,070.3600      | 4.0704        | (0.619)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 |        |      | Bond Future | 9.7382                | 94.2240             | 9.7426          | 94.1846       | 0.046             | 0.0000       | 0.0000      | 77,388        |
| 2017/07/21   | R248             | 03/08/2017 | 9.57   | Call | Bond Future | 419.5500              | 0.4195              | 378.9500        | 0.3790        | (9.677)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 | 9.56   | Put  | Bond Future | 2,003.4100            | 2.0034              | 2,003.4200      | 2.0034        | 0.000             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 | 9.58   | Put  | Bond Future | 1,870.1900            | 1.8702              | 1,867.8500      | 1.8678        | (0.125)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 | 9.57   | Put  | Bond Future | 1,936.1500            | 1.9362              | 1,934.9900      | 1.9350        | (0.060)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 | 9.58   | Call | Bond Future | 445.0100              | 0.4450              | 403.2300        | 0.4032        | (9.389)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/08/2017 | 9.56   | Call | Bond Future | 395.2300              | 0.3952              | 355.8000        | 0.3558        | (9.976)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 | 9.66   | Put  | Bond Future | 3,417.2300            | 3.4172              | 3,426.6600      | 3.4267        | 0.276             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 |        |      | Bond Future | 9.7899                | 91.5831             | 9.7946          | 91.5421       | 0.048             | 0.0000       | 0.0000      | 226           |
| 2017/07/21   | R248             | 02/11/2017 | 9.65   | Put  | Bond Future | 3,468.5500            | 3.4686              | 3,478.2100      | 3.4782        | 0.279             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 | 9.64   | Call | Bond Future | 2,184.5600            | 2.1846              | 2,153.4800      | 2.1535        | (1.423)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 | 9.65   | Call | Bond Future | 2,222.7200            | 2.2227              | 2,191.4000      | 2.1914        | (1.409)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 | 9.66   | Call | Bond Future | 2,261.4600            | 2.2615              | 2,229.9100      | 2.2299        | (1.395)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 02/11/2017 | 9.64   | Put  | Bond Future | 3,520.6100            | 3.5206              | 3,530.5100      | 3.5305        | 0.281             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.89   | Call | Bond Future | 4,004.4900            | 4.0045              | 3,972.4300      | 3.9724        | (0.801)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.90   | Put  | Bond Future | 3,546.5000            | 3.5465              | 3,556.0000      | 3.5560        | 0.268             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 |        |      | Bond Future | 9.8420                | 93.3545             | 9.8468          | 93.3128       | 0.049             | 0.0000       | 0.0000      | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.90   | Call | Bond Future | 4,049.1700            | 4.0492              | 4,016.9700      | 4.0170        | (0.795)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.91   | Call | Bond Future | 4,094.0800            | 4.0941              | 4,061.7300      | 4.0617        | (0.790)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.89   | Put  | Bond Future | 3,588.1200            | 3.5881              | 3,597.7600      | 3.5978        | 0.269             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 01/02/2018 | 9.91   | Put  | Bond Future | 3,505.2700            | 3.5053              | 3,514.6200      | 3.5146        | 0.267             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.05  | Put  | Bond Future | 3,948.1800            | 3.9482              | 3,958.4200      | 3.9584        | 0.259             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 |        |      | Bond Future | 9.8900                | 90.7375             | 9.8949          | 90.6950       | 0.050             | 0.0000       | 0.0000      | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.07  | Put  | Bond Future | 3,872.2400            | 3.8722              | 3,882.2400      | 3.8822        | 0.258             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.05  | Call | Bond Future | 5,310.1000            | 5.3101              | 5,277.9000      | 5.2779        | (0.606)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.06  | Put  | Bond Future | 3,910.0600            | 3.9101              | 3,920.1800      | 3.9202        | 0.259             | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.06  | Call | Bond Future | 5,355.8800            | 5.3559              | 5,323.5600      | 5.3236        | (0.603)           | 0            | 0           | 0             |
| 2017/07/21   | R248             | 03/05/2018 | 10.07  | Call | Bond Future | 5,401.8200            | 5.4018              | 5,369.3800      | 5.3694        | (0.601)           | 0            | 0           | 0             |
| <b>Total</b> |                  |            |        |      |             |                       |                     |                 |               |                   |              |             | <b>959346</b> |