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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2017 TO 03/01/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/01/03 | 0357             | 15/09/2017 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | 0957             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2025             | 02/02/2017 | 130.01 | Put  | Bond Future        | 2,922.3800                  | 2.9224                      | 2,922.1000            | 2.9221                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 02/02/2017 |        |      | Bond Future        | 127.0876                    | 127.0876                    | 127.0879              | 127.0879              | 0.000             | 0.0000       | 0.0000      | 3,231         |
| 2017/01/03 | 2025             | 02/02/2017 | 130.00 | Put  | Bond Future        | 2,912.3800                  | 2.9124                      | 2,912.1000            | 2.9121                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 02/02/2017 | 130.01 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 02/02/2017 | 129.99 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 02/02/2017 | 130.00 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 02/02/2017 | 129.99 | Put  | Bond Future        | 2,902.3800                  | 2.9024                      | 2,902.1000            | 2.9021                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.57 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 |        |      | Bond Future        | 129.5437                    | 129.5437                    | 129.5431              | 129.5431              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.58 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.56 | Put  | Bond Future        | 3,016.3300                  | 3.0163                      | 3,016.8800            | 3.0169                | 0.018             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.58 | Put  | Bond Future        | 3,036.3300                  | 3.0363                      | 3,036.8800            | 3.0369                | 0.018             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.56 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 04/05/2017 | 132.57 | Put  | Bond Future        | 3,026.3300                  | 3.0263                      | 3,026.8800            | 3.0269                | 0.018             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 |        |      | Bond Future        | 130.7909                    | 130.7909                    | 130.7881              | 130.7881              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.96 | Put  | Bond Future        | 3,169.0500                  | 3.1690                      | 3,171.9400            | 3.1719                | 0.091             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.98 | Put  | Bond Future        | 3,189.0500                  | 3.1890                      | 3,191.9400            | 3.1919                | 0.091             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.97 | Put  | Bond Future        | 3,179.0500                  | 3.1790                      | 3,181.9400            | 3.1819                | 0.091             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.98 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.96 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2025             | 03/08/2017 | 133.97 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 | 9.29   | Put  | Bond Future        | 413.1200                    | 0.4131                      | 758.0100              | 0.7580                | 83.484            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 |        |      | Bond Future        | 9.3497                      | 90.1246                     | 9.3997                | 89.7797               | 0.536             | 0.0000       | 0.0000      | 34,064        |
| 2017/01/03 | 2030             | 02/02/2017 | 9.31   | Put  | Bond Future        | 274.3100                    | 0.2743                      | 619.2000              | 0.6192                | 125.730           | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 | 9.29   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 | 9.30   | Put  | Bond Future        | 343.6800                    | 0.3437                      | 688.5700              | 0.6886                | 100.352           | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 | 9.30   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 02/02/2017 | 9.31   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.33   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 |        |      | Bond Future        | 9.4021                      | 91.8609                     | 9.4540                | 91.5088               | 0.552             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.34   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.32   | Put  | Bond Future        | 561.0500                    | 0.5610                      | 913.1400              | 0.9131                | 62.756            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.34   | Put  | Bond Future        | 423.9200                    | 0.4239                      | 776.0100              | 0.7760                | 83.056            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.32   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 04/05/2017 | 9.33   | Put  | Bond Future        | 492.4500                    | 0.4924                      | 844.5400              | 0.8445                | 71.498            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 03/08/2017 | 9.33   | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 03/08/2017 | 9.34   | Put  | Bond Future        | 737.3100                    | 0.7373                      | 1,098.0500            | 1.0981                | 48.927            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 03/08/2017 |        |      | Bond Future        | 9.4493                      | 89.6786                     | 9.5033                | 89.3178               | 0.571             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2030             | 03/08/2017 | 9.34   | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | 2030             | 03/08/2017 | 9.35   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 03/08/2017 | 9.33   | Put  | Bond Future | 805.1800                    | 0.8052                      | 1,165.9200            | 1.1659                | 44.802            | 0            | 0           | 0             |
| 2017/01/03 | 2030             | 03/08/2017 | 9.35   | Put  | Bond Future | 669.5200                    | 0.6695                      | 1,030.2600            | 1.0303                | 53.880            | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 | 9.53   | Call | Bond Future | 1,547.6700                  | 1.5477                      | 1,272.9400            | 1.2729                | (17.751)          | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 |        |      | Bond Future | 9.5008                      | 92.9902                     | 9.5508                | 92.6229               | 0.526             | 0.0000       | 0.0000      | 19,889        |
| 2017/01/03 | 2032             | 02/02/2017 | 9.51   | Call | Bond Future | 1,471.3100                  | 1.4713                      | 1,202.8300            | 1.2028                | (18.248)          | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 | 9.52   | Call | Bond Future | 1,509.1600                  | 1.5092                      | 1,237.5400            | 1.2375                | (17.998)          | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 | 9.51   | Put  | Bond Future | 1,403.4300                  | 1.4034                      | 1,502.2900            | 1.5023                | 7.044             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 | 9.53   | Put  | Bond Future | 1,332.7800                  | 1.3328                      | 1,425.3900            | 1.4254                | 6.949             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 02/02/2017 | 9.52   | Put  | Bond Future | 1,367.7300                  | 1.3677                      | 1,463.4500            | 1.4634                | 6.998             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.45   | Call | Bond Future | 2,401.3500                  | 2.4013                      | 2,184.6000            | 2.1846                | (9.026)           | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 |        |      | Bond Future | 9.5528                      | 90.6227                     | 9.6045                | 90.2476               | 0.542             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.46   | Call | Bond Future | 2,434.8400                  | 2.4348                      | 2,216.4300            | 2.2164                | (8.970)           | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.44   | Put  | Bond Future | 3,193.9600                  | 3.1940                      | 3,353.9500            | 3.3539                | 5.009             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.46   | Put  | Bond Future | 3,113.4500                  | 3.1135                      | 3,270.1200            | 3.2701                | 5.032             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.44   | Call | Bond Future | 2,368.1300                  | 2.3681                      | 2,153.0400            | 2.1530                | (9.083)           | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 04/05/2017 | 9.45   | Put  | Bond Future | 3,153.5300                  | 3.1535                      | 3,311.8600            | 3.3119                | 5.021             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.43   | Put  | Bond Future | 4,276.3100                  | 4.2763                      | 4,451.4600            | 4.4515                | 4.096             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 |        |      | Bond Future | 9.5982                      | 92.4231                     | 9.6518                | 92.0389               | 0.559             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.45   | Put  | Bond Future | 4,195.2200                  | 4.1952                      | 4,367.8400            | 4.3678                | 4.115             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.44   | Put  | Bond Future | 4,235.6200                  | 4.2356                      | 4,409.5100            | 4.4095                | 4.105             | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.44   | Call | Bond Future | 3,088.6700                  | 3.0887                      | 2,878.3800            | 2.8784                | (6.808)           | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.43   | Call | Bond Future | 3,056.1300                  | 3.0561                      | 2,847.1000            | 2.8471                | (6.840)           | 0            | 0           | 0             |
| 2017/01/03 | 2032             | 03/08/2017 | 9.45   | Call | Bond Future | 3,121.4100                  | 3.1214                      | 2,909.8500            | 2.9099                | (6.778)           | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 |        |      | Bond Future | 105.7927                    | 105.7927                    | 105.7933              | 105.7933              | 0.001             | 0.0000       | 0.0000      | 5,474         |
| 2017/01/03 | 2033             | 02/02/2017 | 109.71 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 | 109.70 | Put  | Bond Future | 3,907.2600                  | 3.9073                      | 3,906.6800            | 3.9067                | (0.015)           | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 | 109.71 | Put  | Bond Future | 3,917.2600                  | 3.9173                      | 3,916.6800            | 3.9167                | (0.015)           | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 | 109.72 | Put  | Bond Future | 3,927.2600                  | 3.9273                      | 3,926.6800            | 3.9267                | (0.015)           | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 | 109.72 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 02/02/2017 | 109.70 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 |        |      | Bond Future | 106.7975                    | 106.7975                    | 106.7974              | 106.7974              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.83 | Put  | Bond Future | 4,032.4600                  | 4.0325                      | 4,032.6100            | 4.0326                | 0.004             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.85 | Put  | Bond Future | 4,052.4600                  | 4.0525                      | 4,052.6100            | 4.0526                | 0.004             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.83 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.84 | Put  | Bond Future | 4,042.4600                  | 4.0425                      | 4,042.6100            | 4.0426                | 0.004             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.84 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 04/05/2017 | 110.85 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.14 | Put  | Bond Future | 4,214.8700                  | 4.2149                      | 4,216.8900            | 4.2169                | 0.048             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 |        |      | Bond Future | 108.9251                    | 108.9251                    | 108.9231              | 108.9231              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.13 | Put  | Bond Future | 4,204.8700                  | 4.2049                      | 4,206.8900            | 4.2069                | 0.048             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2033             | 03/08/2017 | 113.12 | Put  | Bond Future | 4,194.8700                  | 4.1949                      | 4,196.8900            | 4.1969                | 0.048             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | 2037             | 02/02/2017 | 9.68   | Put  | Bond Future | 1,535.5200            |                     | 1.5355                      | 1,658.0600            | 1.6581                | 7.980             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 02/02/2017 |        |      | Bond Future | 9.6599                |                     | 89.9766                     | 9.7149                | 89.5338               | 0.570             | 0.0000       | 0.0000      | 47,913        |
| 2017/01/03 | 2037             | 02/02/2017 | 9.67   | Put  | Bond Future | 1,575.1300            |                     | 1.5751                      | 1,701.3200            | 1.7013                | 8.011             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 02/02/2017 | 9.68   | Call | Bond Future | 1,697.7300            |                     | 1.6977                      | 1,377.4500            | 1.3775                | (18.865)          | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 02/02/2017 | 9.66   | Call | Bond Future | 1,616.2900            |                     | 1.6163                      | 1,303.3700            | 1.3034                | (19.360)          | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 02/02/2017 | 9.67   | Call | Bond Future | 1,656.7800            |                     | 1.6568                      | 1,340.1500            | 1.3401                | (19.111)          | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 02/02/2017 | 9.66   | Put  | Bond Future | 1,615.3200            |                     | 1.6153                      | 1,745.2200            | 1.7452                | 8.042             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 |        |      | Bond Future | 9.7130                |                     | 91.7100                     | 9.7698                | 91.2581               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.58   | Put  | Bond Future | 3,681.8100            |                     | 3.6818                      | 3,880.9300            | 3.8809                | 5.408             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.60   | Put  | Bond Future | 3,591.5500            |                     | 3.5915                      | 3,786.7600            | 3.7868                | 5.435             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.59   | Put  | Bond Future | 3,636.3700            |                     | 3.6364                      | 3,833.5400            | 3.8335                | 5.422             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.60   | Call | Bond Future | 2,681.8300            |                     | 2.6818                      | 2,425.1000            | 2.4251                | (9.573)           | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.58   | Call | Bond Future | 2,609.5700            |                     | 2.6096                      | 2,356.7500            | 2.3568                | (9.688)           | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 04/05/2017 | 9.59   | Call | Bond Future | 2,645.4500            |                     | 2.6455                      | 2,390.6800            | 2.3907                | (9.630)           | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.57   | Call | Bond Future | 3,417.6000            |                     | 3.4176                      | 3,169.4100            | 3.1694                | (7.262)           | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 |        |      | Bond Future | 9.7617                |                     | 89.2744                     | 9.8205                | 88.8118               | 0.602             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.58   | Call | Bond Future | 3,452.7700            |                     | 3.4528                      | 3,203.0900            | 3.2031                | (7.231)           | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.56   | Put  | Bond Future | 4,999.1300            |                     | 4.9991                      | 5,215.0200            | 5.2150                | 4.319             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.57   | Put  | Bond Future | 4,953.1500            |                     | 4.9531                      | 5,167.5500            | 5.1675                | 4.329             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.58   | Put  | Bond Future | 4,907.2200            |                     | 4.9072                      | 5,120.1300            | 5.1201                | 4.339             | 0            | 0           | 0             |
| 2017/01/03 | 2037             | 03/08/2017 | 9.56   | Call | Bond Future | 3,382.3700            |                     | 3.3824                      | 3,135.6700            | 3.1357                | (7.294)           | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 | 137.07 | Put  | Bond Future | 6,456.5600            |                     | 6.4566                      | 6,456.1200            | 6.4561                | (0.007)           | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 |        |      | Bond Future | 130.6134              |                     | 130.6134                    | 130.6139              | 130.6139              | 0.000             | 0.0000       | 0.0000      | 22,790        |
| 2017/01/03 | 2038             | 02/02/2017 | 137.06 | Put  | Bond Future | 6,446.5600            |                     | 6.4466                      | 6,446.1200            | 6.4461                | (0.007)           | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 | 137.05 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 | 137.07 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 | 137.06 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 02/02/2017 | 137.05 | Put  | Bond Future | 6,436.5600            |                     | 6.4366                      | 6,436.1200            | 6.4361                | (0.007)           | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.77 | Put  | Bond Future | 6,632.3700            |                     | 6.6324                      | 6,632.8100            | 6.6328                | 0.007             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 |        |      | Bond Future | 133.1376              |                     | 133.1376                    | 133.1372              | 133.1372              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.79 | Put  | Bond Future | 6,652.3700            |                     | 6.6524                      | 6,652.8100            | 6.6528                | 0.007             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.77 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.78 | Put  | Bond Future | 6,642.3700            |                     | 6.6424                      | 6,642.8100            | 6.6428                | 0.007             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.78 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 04/05/2017 | 139.79 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 |        |      | Bond Future | 134.2899              |                     | 134.2899                    | 134.2870              | 134.2870              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.16 | Put  | Bond Future | 6,870.1100            |                     | 6.8701                      | 6,872.9700            | 6.8730                | 0.042             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.18 | Put  | Bond Future | 6,890.1100            |                     | 6.8901                      | 6,892.9700            | 6.8930                | 0.042             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.17 | Put  | Bond Future | 6,880.1100            |                     | 6.8801                      | 6,882.9700            | 6.8830                | 0.042             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2038             | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 02/02/2017 | 9.58   | Call | Bond Future | 1,462.3600            |                     | 1.4624                      | 1,153.5900            | 1.1536                | (21.114)          | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 02/02/2017 |        |      | Bond Future | 9.6542                |                     | 94.1698                     | 9.7093                | 93.6916               | 0.570             | 0.0000       | 0.0000      | 8,238         |
| 2017/01/03 | 2040             | 02/02/2017 | 9.59   | Call | Bond Future | 1,501.2700            |                     | 1.5013                      | 1,188.2500            | 1.1883                | (20.850)          | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 02/02/2017 | 9.60   | Call | Bond Future | 1,540.9200            |                     | 1.5409                      | 1,223.6700            | 1.2237                | (20.588)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | 2040             | 02/02/2017 | 9.58   | Put  | Bond Future | 2,113.3600                  | 2.1134                      | 2,282.7500            | 2.2828                | 8.015             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 02/02/2017 | 9.60   | Put  | Bond Future | 2,015.7900                  | 2.0158                      | 2,176.7000            | 2.1767                | 7.982             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 02/02/2017 | 9.59   | Put  | Bond Future | 2,064.1400                  | 2.0641                      | 2,229.2800            | 2.2293                | 8.000             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 |        |      | Bond Future | 9.7055                      | 95.9841                     | 9.7623                | 95.4960               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.62   | Put  | Bond Future | 3,788.5600                  | 3.7886                      | 3,992.3000            | 3.9923                | 5.378             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.64   | Put  | Bond Future | 3,694.8600                  | 3.6949                      | 3,894.4900            | 3.8945                | 5.403             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.62   | Call | Bond Future | 3,045.6900                  | 3.0457                      | 2,761.4200            | 2.7614                | (9.334)           | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.63   | Put  | Bond Future | 3,741.3800                  | 3.7414                      | 3,943.0700            | 3.9431                | 5.391             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.63   | Call | Bond Future | 3,085.8800                  | 3.0859                      | 2,799.5600            | 2.7996                | (9.278)           | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 04/05/2017 | 9.64   | Call | Bond Future | 3,126.6000                  | 3.1266                      | 2,838.2200            | 2.8382                | (9.223)           | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 |        |      | Bond Future | 9.7525                      | 93.3829                     | 9.8112                | 92.8834               | 0.602             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.61   | Put  | Bond Future | 5,166.1100                  | 5.1661                      | 5,388.4000            | 5.3884                | 4.303             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.63   | Put  | Bond Future | 5,070.3700                  | 5.0704                      | 5,289.5200            | 5.2895                | 4.322             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.61   | Call | Bond Future | 3,935.5800                  | 3.9356                      | 3,658.4000            | 3.6584                | (7.043)           | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.62   | Put  | Bond Future | 5,118.2200                  | 5.1182                      | 5,338.9300            | 5.3389                | 4.312             | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.62   | Call | Bond Future | 3,974.9100                  | 3.9749                      | 3,696.1500            | 3.6962                | (7.013)           | 0            | 0           | 0             |
| 2017/01/03 | 2040             | 03/08/2017 | 9.63   | Call | Bond Future | 4,014.1600                  | 4.0142                      | 3,733.8400            | 3.7338                | (6.983)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 |        |      | Bond Future | 9.6585                      | 91.4974                     | 9.7136                | 91.0131               | 0.570             | 0.0000       | 0.0000      | 20,531        |
| 2017/01/03 | 2044             | 02/02/2017 | 9.77   | Call | Bond Future | 2,322.6800                  | 2.3227                      | 1,936.6700            | 1.9367                | (16.619)          | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 | 9.76   | Put  | Bond Future | 1,382.7500                  | 1.3828                      | 1,484.4800            | 1.4845                | 7.357             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 | 9.78   | Put  | Bond Future | 1,311.3100                  | 1.3113                      | 1,406.1800            | 1.4062                | 7.235             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 | 9.77   | Put  | Bond Future | 1,346.6200                  | 1.3466                      | 1,444.8900            | 1.4449                | 7.298             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 | 9.78   | Call | Bond Future | 2,374.0300                  | 2.3740                      | 1,984.6200            | 1.9846                | (16.403)          | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 02/02/2017 | 9.76   | Call | Bond Future | 2,272.0100                  | 2.2720                      | 1,889.4600            | 1.8895                | (16.838)          | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 |        |      | Bond Future | 9.7077                      | 93.2602                     | 9.7645                | 92.7659               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.67   | Call | Bond Future | 3,297.5800                  | 3.2976                      | 2,999.0600            | 2.9991                | (9.053)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.66   | Put  | Bond Future | 3,674.9500                  | 3.6750                      | 3,872.7500            | 3.8727                | 5.382             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.68   | Put  | Bond Future | 3,582.9300                  | 3.5829                      | 3,776.6400            | 3.7766                | 5.406             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.67   | Put  | Bond Future | 3,628.8400                  | 3.6288                      | 3,824.5900            | 3.8246                | 5.394             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.68   | Call | Bond Future | 3,339.6500                  | 3.3396                      | 3,039.0900            | 3.0391                | (9.000)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 04/05/2017 | 9.66   | Call | Bond Future | 3,255.5800                  | 3.2556                      | 2,959.1100            | 2.9591                | (9.107)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 |        |      | Bond Future | 9.7528                      | 90.7302                     | 9.8114                | 90.2244               | 0.601             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.62   | Put  | Bond Future | 5,208.5000                  | 5.2085                      | 5,431.2000            | 5.4312                | 4.276             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.64   | Put  | Bond Future | 5,111.5700                  | 5.1116                      | 5,331.1100            | 5.3311                | 4.295             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.63   | Put  | Bond Future | 5,159.7200                  | 5.1597                      | 5,380.8400            | 5.3808                | 4.286             | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.64   | Call | Bond Future | 4,124.8900                  | 4.1249                      | 3,838.6700            | 3.8387                | (6.939)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.62   | Call | Bond Future | 4,044.9200                  | 4.0449                      | 3,761.8600            | 3.7619                | (6.998)           | 0            | 0           | 0             |
| 2017/01/03 | 2044             | 03/08/2017 | 9.63   | Call | Bond Future | 4,084.6600                  | 4.0847                      | 3,800.0200            | 3.8000                | (6.969)           | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 | 137.13 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 | 137.14 | Put  | Bond Future | 5,524.7200                  | 5.5247                      | 5,524.1800            | 5.5242                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 |        |      | Bond Future | 131.6153                    | 131.6153                    | 131.6158              | 131.6158              | 0.000             | 0.0000       | 0.0000      | 18,408        |
| 2017/01/03 | 2046             | 02/02/2017 | 137.14 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 | 137.15 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 | 137.13 | Put  | Bond Future | 5,514.7200                  | 5.5147                      | 5,514.1800            | 5.5142                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 02/02/2017 | 137.15 | Put  | Bond Future | 5,534.7200                  | 5.5347                      | 5,534.1800            | 5.5342                | (0.010)           | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.33 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | 2046             | 04/05/2017 |        |      | Bond Future        | 132.6297              |                     | 132.6297        |               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.34 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.32 | Put  | Bond Future        | 5,690.2700            | 5.6903              | 5,690.5400      | 5.6905        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.34 | Put  | Bond Future        | 5,710.2700            | 5.7103              | 5,710.5400      | 5.7105        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.33 | Put  | Bond Future        | 5,700.2700            | 5.7003              | 5,700.5400      | 5.7005        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 04/05/2017 | 138.32 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.17 | Put  | Bond Future        | 5,897.8900            | 5.8979              | 5,900.6600      | 5.9007        | 0.047             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 |        |      | Bond Future        | 135.2721              | 135.2721            | 135.2693        | 135.2693      | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.19 | Put  | Bond Future        | 5,917.8900            | 5.9179              | 5,920.6600      | 5.9207        | 0.047             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.18 | Put  | Bond Future        | 5,907.8900            | 5.9079              | 5,910.6600      | 5.9107        | 0.047             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.19 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.17 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2046             | 03/08/2017 | 141.18 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 | 144.96 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 | 144.97 | Put  | Bond Future        | 5,732.6700            | 5.7327              | 5,732.0200      | 5.7320        | (0.011)           | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 |        |      | Bond Future        | 139.2373              | 139.2373            | 139.2380        | 139.2380      | 0.000             | 0.0000       | 0.0000      | 24,832        |
| 2017/01/03 | 2050             | 02/02/2017 | 144.97 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 | 144.98 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 | 144.96 | Put  | Bond Future        | 5,722.6700            | 5.7227              | 5,722.0200      | 5.7220        | (0.011)           | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 02/02/2017 | 144.98 | Put  | Bond Future        | 5,742.6700            | 5.7427              | 5,742.0200      | 5.7420        | (0.011)           | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 |        |      | Bond Future        | 141.9281              | 141.9281            | 141.9278        | 141.9278      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.83 | Put  | Bond Future        | 5,901.8600            | 5.9019              | 5,902.1800      | 5.9022        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.85 | Put  | Bond Future        | 5,921.8600            | 5.9219              | 5,922.1800      | 5.9222        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.83 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.84 | Put  | Bond Future        | 5,911.8600            | 5.9119              | 5,912.1800      | 5.9122        | 0.005             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.84 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 04/05/2017 | 147.85 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.24 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 |        |      | Bond Future        | 143.0927              | 143.0927            | 143.0901        | 143.0901      | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.22 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.23 | Call | Bond Future        | 0.0000                |                     | 0.0000          |               | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.22 | Put  | Bond Future        | 6,127.3000            | 6.1273              | 6,129.9200      | 6.1299        | 0.043             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.24 | Put  | Bond Future        | 6,147.3000            | 6.1473              | 6,149.9200      | 6.1499        | 0.043             | 0            | 0           | 0             |
| 2017/01/03 | 2050             | 03/08/2017 | 149.23 | Put  | Bond Future        | 6,137.3000            | 6.1373              | 6,139.9200      | 6.1399        | 0.043             | 0            | 0           | 0             |
| 2017/01/03 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | AL37             | 02/02/2017 |        |      | Index Future       | 512.2040              | 512.2040            | 511.7810        | 511.7810      | (0.083)           | 0.0000       | 0.0000      | 7             |
| 2017/01/03 | AL37             | 04/05/2017 |        |      | Index Future       | 522.0710              | 522.0710            | 521.6340        | 521.6340      | (0.084)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | AL37             | 03/08/2017 |        |      | Index Future       | 532.4410              | 532.4410            | 531.9840        | 531.9840      | (0.086)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | AL7T             | 02/02/2017 |        |      | Index Future       | 591.5720              | 591.5720            | 589.8070        | 589.8070      | (0.298)           | 0.0000       | 0.0000      | 2             |
| 2017/01/03 | AL7T             | 04/05/2017 |        |      | Index Future       | 602.9690              | 602.9690            | 601.1620        | 601.1620      | (0.300)           | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | AL7T             | 03/08/2017 |        |     | Index Future       | 614.9450                    | 614.9450                    | 613.0900              | 613.0900              | (0.302)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ALBI             | 02/02/2017 |        |     | Index Future       | 537.0580                    | 537.0580                    | 535.2070              | 535.2070              | (0.345)           | 0.0000       | 0.0000      | 754           |
| 2017/01/03 | ALBI             | 04/05/2017 |        |     | Index Future       | 547.4050                    | 547.4050                    | 545.5110              | 545.5110              | (0.346)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ALBI             | 03/08/2017 |        |     | Index Future       | 558.2780                    | 558.2780                    | 556.3350              | 556.3350              | (0.348)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C203             | 15/09/2017 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C211             | 31/01/2017 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.12 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 02/02/2017 |        |      | Bond Future        | 127.9337                    | 127.9337                    | 127.9367              | 127.9367              | 0.002             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.10 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.11 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.10 | Put  | Bond Future        | 7,166.2800                  | 7.1663                      | 7,163.3300            | 7.1633                | (0.041)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.12 | Put  | Bond Future        | 7,186.2800                  | 7.1863                      | 7,183.3300            | 7.1833                | (0.041)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 02/02/2017 | 135.11 | Put  | Bond Future        | 7,176.2800                  | 7.1763                      | 7,173.3300            | 7.1733                | (0.041)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 04/05/2017 |        |      | Bond Future        | 128.7230                    | 128.7230                    | 128.7251              | 128.7251              | 0.002             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | EL28             | 04/05/2017 | 137.90 | Put  | Bond Future        | 9,176.9800                  | 9.1770                      | 9,174.9000            | 9.1749                | (0.023)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 04/05/2017 | 137.92 | Put  | Bond Future        | 9,196.9800                  | 9.1970                      | 9,194.9000            | 9.1949                | (0.023)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 04/05/2017 | 137.91 | Put  | Bond Future        | 9,186.9800                  | 9.1870                      | 9,184.9000            | 9.1849                | (0.023)           | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 04/05/2017 | 137.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 04/05/2017 | 137.91 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | EL28             | 04/05/2017 | 137.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 |        |      | Bond Future | 131.2875              | 131.2875            | 131.2873        | 131.2873      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.18 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.16 | Put  | Bond Future | 3,872.4600            | 3.8725              | 3,872.7000      | 3.8727        | 0.006             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.18 | Put  | Bond Future | 3,892.4600            | 3.8925              | 3,892.7000      | 3.8927        | 0.006             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.16 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | EL28             | 03/08/2017 | 135.17 | Put  | Bond Future | 3,882.4600            | 3.8825              | 3,882.7000      | 3.8827        | 0.006             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 |        |      | Bond Future | 10.5524               | 79.3098             | 10.6072         | 78.9638       | 0.519             | 0.0000       | 0.0000      | 8,849         |
| 2017/01/03 | ES33             | 02/02/2017 | 10.59  | Put  | Bond Future | 0.0000                | 0.0000              | 108.4000        | 0.1084        | 100.000           | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 | 10.61  | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 | 10.59  | Call | Bond Future | 237.6500              | 0.2377              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 | 10.60  | Put  | Bond Future | 0.0000                | 0.0000              | 45.3100         | 0.0453        | 100.000           | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 | 10.60  | Call | Bond Future | 300.7400              | 0.3007              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 02/02/2017 | 10.61  | Call | Bond Future | 363.7500              | 0.3638              | 17.7000         | 0.0177        | (95.134)          | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 |        |      | Bond Future | 10.6342               | 77.0441             | 10.6908         | 76.6909       | 0.533             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.55  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.54  | Put  | Bond Future | 592.5200              | 0.5925              | 945.7500        | 0.9458        | 59.615            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.56  | Put  | Bond Future | 466.0900              | 0.4661              | 819.3200        | 0.8193        | 75.786            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.55  | Put  | Bond Future | 529.2700              | 0.5293              | 882.5000        | 0.8825        | 66.739            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.56  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 04/05/2017 | 10.54  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 |        |      | Bond Future | 10.7097               | 78.5747             | 10.7685         | 78.2131       | 0.549             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.53  | Put  | Bond Future | 1,122.2800            | 1.1223              | 1,483.9100      | 1.4839        | 32.223            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.55  | Put  | Bond Future | 996.1800              | 0.9962              | 1,357.8100      | 1.3578        | 36.302            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.54  | Put  | Bond Future | 1,059.1900            | 1.0592              | 1,420.8200      | 1.4208        | 34.142            | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.55  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.53  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES33             | 03/08/2017 | 10.54  | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | ES42             | 02/02/2017 |        |      | Bond Future | 10.6805               | 83.4907             | 10.7353         | 83.0943       | 0.513             | 0.0000       | 0.0000      | 8,777         |
| 2017/01/03 | ES42             | 04/05/2017 |        |      | Bond Future | 10.7617               | 80.8366             | 10.8184         | 80.4319       | 0.527             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ES42             | 03/08/2017 |        |      | Bond Future | 10.8359               | 82.4427             | 10.8946         | 82.0285       | 0.542             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.34 | Call | GOVI        | 16,410.0000           | 1.6410              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 |        |      | GOVI        | 534.9810              | 534.9810            | 533.1460        | 533.1460      | (0.343)           | 0.0000       | 0.0000      | 486           |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.32 | Call | GOVI        | 16,610.0000           | 1.6610              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.33 | Call | GOVI        | 16,510.0000           | 1.6510              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.32 | Put  | GOVI        | 0.0000                | 0.0000              | 1,740.0000      | 0.1740        | 100.000           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.34 | Put  | GOVI        | 0.0000                | 0.0000              | 1,940.0000      | 0.1940        | 100.000           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 02/02/2017 | 533.33 | Put  | GOVI        | 0.0000                | 0.0000              | 1,840.0000      | 0.1840        | 100.000           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 |        |      | GOVI        | 545.2880              | 545.2880            | 543.4110        | 543.4110      | (0.344)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 | 262.19 | Call | GOVI        | 2,830,980.0000        | 283.0980            | 2,812,210.0000  | 281.2210      | (0.663)           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 | 262.20 | Call | GOVI        | 2,830,880.0000        | 283.0880            | 2,812,110.0000  | 281.2110      | (0.663)           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 | 262.18 | Call | GOVI        | 2,831,080.0000        | 283.1080            | 2,812,310.0000  | 281.2310      | (0.663)           | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 | 262.19 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 04/05/2017 | 262.18 | Put  | GOVI        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | GOVI             | 04/05/2017 | 262.20 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 |        |      | GOVI               | 556.1190                    | 556.1190                    | 554.1930              | 554.1930              | (0.346)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.11 | Put  | GOVI               | 49,910.0000                 | 4.9910                      | 69,170.0000           | 6.9170                | 38.589            | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.09 | Put  | GOVI               | 49,710.0000                 | 4.9710                      | 68,970.0000           | 6.8970                | 38.745            | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.10 | Put  | GOVI               | 49,810.0000                 | 4.9810                      | 69,070.0000           | 6.9070                | 38.667            | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.09 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.10 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | GOVI             | 03/08/2017 | 561.11 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IGOV             | 02/02/2017 |        |      | Index Future       | 247.0560                    | 247.0560                    | 247.0130              | 247.0130              | (0.017)           | 0.0000       | 0.0000      | 1,030         |
| 2017/01/03 | IGOV             | 04/05/2017 |        |      | Index Future       | 251.8310                    | 251.8310                    | 251.7840              | 251.7840              | (0.019)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IGOV             | 03/08/2017 |        |      | Index Future       | 256.8480                    | 256.8480                    | 256.7950              | 256.7950              | (0.021)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ILBI             | 02/02/2017 |        |      | Index Future       | 670.7970                    | 670.7970                    | 670.5200              | 670.5200              | (0.041)           | 0.0000       | 0.0000      | 157           |
| 2017/01/03 | ILBI             | 04/05/2017 |        |      | Index Future       | 683.7960                    | 683.7960                    | 683.5110              | 683.5110              | (0.042)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | ILBI             | 03/08/2017 |        |      | Index Future       | 697.2580                    | 697.2580                    | 696.9670              | 696.9670              | (0.042)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS01             | 16/03/2017 |        |      | Interest Rate Swap | 100.0027                    | 100.0027                    | 100.0027              | 100.0027              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS01             | 15/06/2017 |        |      | Interest Rate Swap | 99.6148                     | 99.6148                     | 99.6169               | 99.6169               | 0.002             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS01             | 21/09/2017 |        |      | Interest Rate Swap | 99.6464                     | 99.6464                     | 99.6520               | 99.6520               | 0.006             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS01             | 21/12/2017 |        |      | Interest Rate Swap | 99.9057                     | 99.9057                     | 99.9121               | 99.9121               | 0.006             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS01             | 15/03/2018 |        |      | Interest Rate Swap | 99.9390                     | 99.9390                     | 99.9513               | 99.9513               | 0.012             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 18/12/2017 |        |      | Interest Rate Swap | 99.9326                     | 99.9326                     | 99.9390               | 99.9390               | 0.006             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 99.2245                     | 99.2245                     | 99.2368               | 99.2368               | 0.012             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.8988                     | 98.8988                     | 98.9118               | 98.9118               | 0.013             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.9714                     | 98.9714                     | 98.9866               | 98.9866               | 0.015             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 99.5000                     | 99.5000                     | 99.5000               | 99.5000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 100.0218                    | 100.0218                    | 100.0192              | 100.0192              | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 97.9813                     | 97.9813                     | 98.0298               | 98.0298               | 0.049             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 97.3390                     | 97.3390                     | 97.3942               | 97.3942               | 0.057             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 96.6635                     | 96.6635                     | 96.7275               | 96.7275               | 0.066             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 96.9643                     | 96.9643                     | 97.0355               | 97.0355               | 0.073             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 99.2415                     | 99.2415                     | 99.3152               | 99.3152               | 0.074             | 0.0000       | 0.0000      | 50            |
| 2017/01/03 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 99.4803                     | 99.4803                     | 99.5510               | 99.5510               | 0.071             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 98.7316                     | 98.7316                     | 98.8069               | 98.8069               | 0.076             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 16/03/2026 |        |      | Interest Rate Swap | 95.8657                     | 95.8657                     | 95.9421               | 95.9421               | 0.080             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 15/06/2026 |        |      | Interest Rate Swap | 94.6936                     | 94.6936                     | 94.7713               | 94.7713               | 0.082             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 21/09/2026 |        |      | Interest Rate Swap | 96.8427                     | 96.8427                     | 96.9198               | 96.9198               | 0.080             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 21/12/2026 |        |      | Interest Rate Swap | 100.5528                    | 100.5528                    | 100.6288              | 100.6288              | 0.075             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | IS10             | 15/03/2027 |        |      | Interest Rate Swap | 99.1948                     | 99.1948                     | 99.2717               | 99.2717               | 0.078             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | J186             | 21/12/2026 |        |      | Interest Rate Swap | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | J203             | 15/09/2017 |        |      | Interest Rate Swap     | 8.9750                      | 0.0847                      | 8.9750                | 0.0847                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 18/01/2017 |        |      | Jibar Tradeable Future | 7.3900                      | 92.6100                     | 7.3900                | 92.6100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 15/02/2017 |        |      | Jibar Tradeable Future | 7.4200                      | 92.5800                     | 7.4200                | 92.5800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 15/03/2017 |        |      | Jibar Tradeable Future | 7.4300                      | 92.5700                     | 7.4300                | 92.5700               | 0.000             | 0.0000       | 0.0000      | 1,000         |
| 2017/01/03 | JBAF             | 19/04/2017 |        |      | Jibar Tradeable Future | 7.4500                      | 92.5500                     | 7.4500                | 92.5500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 17/05/2017 |        |      | Jibar Tradeable Future | 7.4700                      | 92.5300                     | 7.4700                | 92.5300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 21/06/2017 |        |      | Jibar Tradeable Future | 7.4900                      | 92.5100                     | 7.4900                | 92.5100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 20/09/2017 |        |      | Jibar Tradeable Future | 7.5300                      | 92.4700                     | 7.5300                | 92.4700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 7.5600                      | 92.4400                     | 7.5600                | 92.4400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 7.5900                      | 92.4100                     | 7.5900                | 92.4100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 7.6200                      | 92.3800                     | 7.6200                | 92.3800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 7.6400                      | 92.3600                     | 7.6400                | 92.3600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R023             | 02/02/2017 | 8.85   | Call | Bond Future            | 1,355.3200                  | 1.3553                      | 1,235.0200            | 1.2350                | (8.876)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 02/02/2017 |        |      | Bond Future            | 8.6407                      | 99.2836                     | 8.6657                | 99.1707               | 0.289             | 0.0000       | 0.0000      | 19,260        |
| 2017/01/03 | R023             | 02/02/2017 | 8.86   | Call | Bond Future            | 1,386.1700                  | 1.3862                      | 1,265.3900            | 1.2654                | (8.713)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 02/02/2017 | 8.84   | Put  | Bond Future            | 428.8300                    | 0.4288                      | 421.9000              | 0.4219                | (1.616)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 02/02/2017 | 8.86   | Put  | Bond Future            | 400.8600                    | 0.4009                      | 392.9500              | 0.3930                | (1.973)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 02/02/2017 | 8.84   | Call | Bond Future            | 1,324.8100                  | 1.3248                      | 1,205.0100            | 1.2050                | (9.043)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 02/02/2017 | 8.85   | Put  | Bond Future            | 414.6600                    | 0.4147                      | 407.2300              | 0.4072                | (1.792)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.61   | Call | Bond Future            | 1,341.7900                  | 1.3418                      | 1,263.7600            | 1.2638                | (5.815)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 |        |      | Bond Future            | 8.6838                      | 97.2639                     | 8.7103                | 97.1482               | 0.305             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.59   | Call | Bond Future            | 1,301.0300                  | 1.3010                      | 1,224.1700            | 1.2242                | (5.908)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.60   | Call | Bond Future            | 1,321.3100                  | 1.3213                      | 1,243.8700            | 1.2439                | (5.861)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.59   | Put  | Bond Future            | 1,712.2600                  | 1.7123                      | 1,751.0700            | 1.7511                | 2.267             | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.61   | Put  | Bond Future            | 1,665.1400                  | 1.6651                      | 1,702.7800            | 1.7028                | 2.260             | 0            | 0           | 0             |
| 2017/01/03 | R023             | 04/05/2017 | 8.60   | Put  | Bond Future            | 1,688.5900                  | 1.6886                      | 1,726.8200            | 1.7268                | 2.264             | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.60   | Put  | Bond Future            | 2,181.2400                  | 2.1812                      | 2,227.6300            | 2.2276                | 2.127             | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 |        |      | Bond Future            | 8.7155                      | 99.1960                     | 8.7439                | 99.0762               | 0.326             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.59   | Put  | Bond Future            | 2,204.0900                  | 2.2041                      | 2,250.9100            | 2.2509                | 2.124             | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.60   | Call | Bond Future            | 1,691.9200                  | 1.6919                      | 1,618.5500            | 1.6185                | (4.336)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.58   | Call | Bond Future            | 1,652.4300                  | 1.6524                      | 1,579.9400            | 1.5799                | (4.387)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.59   | Call | Bond Future            | 1,672.2600                  | 1.6723                      | 1,599.3200            | 1.5993                | (4.362)           | 0            | 0           | 0             |
| 2017/01/03 | R023             | 03/08/2017 | 8.58   | Put  | Bond Future            | 2,226.8000                  | 2.2268                      | 2,274.0700            | 2.2741                | 2.123             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 02/02/2017 |        |      | Bond Future            | 9.6015                      | 97.7369                     | 9.6565                | 97.2928               | 0.573             | 0.0000       | 0.0000      | 7,194         |
| 2017/01/03 | R035             | 02/02/2017 | 9.51   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 02/02/2017 | 9.50   | Put  | Bond Future            | 827.2000                    | 0.8272                      | 1,271.2800            | 1.2713                | 53.685            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 02/02/2017 | 9.51   | Put  | Bond Future            | 745.1900                    | 0.7452                      | 1,189.2700            | 1.1893                | 59.593            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 02/02/2017 | 9.52   | Put  | Bond Future            | 663.2800                    | 0.6633                      | 1,107.3600            | 1.1074                | 66.952            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 02/02/2017 | 9.52   | Call | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R035             | 02/02/2017 | 9.50   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.55   | Put  | Bond Future | 821.1000              | 0.8211              | 1,274.3600      | 1.2744        | 55.202            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 |        |      | Bond Future | 9.6519                | 95.1166             | 9.7087          | 94.6633       | 0.589             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.54   | Put  | Bond Future | 902.2900              | 0.9023              | 1,355.5500      | 1.3556        | 50.234            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.55   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.53   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.54   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 04/05/2017 | 9.53   | Put  | Bond Future | 983.5900              | 0.9836              | 1,436.8500      | 1.4369        | 46.082            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 |        |      | Bond Future | 9.6964                | 97.0061             | 9.7552          | 96.5421       | 0.607             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.50   | Put  | Bond Future | 1,575.3900            | 1.5754              | 2,039.4000      | 2.0394        | 29.454            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.52   | Put  | Bond Future | 1,413.1200            | 1.4131              | 1,877.1300      | 1.8771        | 32.836            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.51   | Put  | Bond Future | 1,494.2000            | 1.4942              | 1,958.2100      | 1.9582        | 31.054            | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.50   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.51   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R035             | 03/08/2017 | 9.52   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.00   | Put  | Bond Future | 6,693.6000            | 6.6936              | 7,029.5900      | 7.0296        | 5.020             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 9.40   | Call | Bond Future | 3,456.7800            | 3.4568              | 3,118.3000      | 3.1183        | (9.792)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.81   | Put  | Bond Future | 1,708.3300            | 1.7083              | 1,852.2600      | 1.8523        | 8.425             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 9.10   | Put  | Bond Future | 756.9400              | 0.7569              | 811.6200        | 0.8116        | 7.224             | 0            | 0           | 2,546         |
| 2017/01/03 | R186             | 02/02/2017 |        |      | Bond Future | 8.9286                | 111.5293            | 8.9788          | 111.1830      | 0.563             | 0.0000       | 0.0000      | 116,947       |
| 2017/01/03 | R186             | 02/02/2017 | 9.50   | Call | Bond Future | 4,030.9600            | 4.0310              | 3,686.1500      | 3.6862        | (8.554)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.43   | Put  | Bond Future | 3,725.0600            | 3.7251              | 3,995.2500      | 3.9952        | 7.253             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.80   | Put  | Bond Future | 1,750.7300            | 1.7507              | 1,898.2300      | 1.8982        | 8.425             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.87   | Call | Bond Future | 1,061.5200            | 1.0615              | 838.0800        | 0.8381        | (21.049)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.90   | Put  | Bond Future | 1,355.6100            | 1.3556              | 1,468.3800      | 1.4684        | 8.319             | 0            | 0           | 750           |
| 2017/01/03 | R186             | 02/02/2017 | 8.00   | Call | Bond Future | 18.6300               | 0.0186              | 8.2500          | 0.0083        | (55.717)          | 0            | 0           | 7,000         |
| 2017/01/03 | R186             | 02/02/2017 | 8.60   | Call | Bond Future | 424.0900              | 0.4241              | 296.2100        | 0.2962        | (30.154)          | 0            | 0           | 7,000         |
| 2017/01/03 | R186             | 02/02/2017 | 8.81   | Call | Bond Future | 884.8100              | 0.8848              | 682.3700        | 0.6824        | (22.879)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.37   | Call | Bond Future | 155.5500              | 0.1555              | 94.2600         | 0.0943        | (39.402)          | 0            | 0           | 500           |
| 2017/01/03 | R186             | 02/02/2017 | 8.62   | Put  | Bond Future | 2,618.1800            | 2.6182              | 2,829.8600      | 2.8299        | 8.085             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.79   | Call | Bond Future | 830.5600              | 0.8306              | 635.2600        | 0.6353        | (23.514)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.95   | Call | Bond Future | 1,329.6900            | 1.3297              | 1,079.8600      | 1.0799        | (18.789)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 9.02   | Call | Bond Future | 1,594.9100            | 1.5949              | 1,324.1300      | 1.3241        | (16.978)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.87   | Put  | Bond Future | 1,467.3900            | 1.4674              | 1,590.3200      | 1.5903        | 8.377             | 0            | 0           | 500           |
| 2017/01/03 | R186             | 02/02/2017 | 9.50   | Put  | Bond Future | 176.7700              | 0.1768              | 178.3300        | 0.1783        | 0.883             | 0            | 0           | 13,500        |
| 2017/01/03 | R186             | 02/02/2017 | 8.43   | Call | Bond Future | 206.5300              | 0.2065              | 130.3500        | 0.1304        | (36.886)          | 0            | 0           | 750           |
| 2017/01/03 | R186             | 02/02/2017 | 8.80   | Call | Bond Future | 857.3900              | 0.8574              | 658.5200        | 0.6585        | (23.195)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.90   | Call | Bond Future | 1,157.7800            | 1.1578              | 924.1800        | 0.9242        | (20.177)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 9.40   | Put  | Bond Future | 263.8000              | 0.2638              | 271.6900        | 0.2717        | 2.991             | 0            | 0           | 750           |
| 2017/01/03 | R186             | 02/02/2017 | 9.10   | Call | Bond Future | 1,932.6100            | 1.9326              | 1,640.9200      | 1.6409        | (15.093)          | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.37   | Put  | Bond Future | 4,107.6100            | 4.1076              | 4,392.6900      | 4.3927        | 6.940             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.60   | Put  | Bond Future | 2,726.2200            | 2.7262              | 2,944.7100      | 2.9447        | 8.014             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.62   | Call | Bond Future | 458.0100              | 0.4580              | 323.3200        | 0.3233        | (29.408)          | 0            | 0           | 500           |
| 2017/01/03 | R186             | 02/02/2017 | 8.79   | Put  | Bond Future | 1,793.7700            | 1.7938              | 1,944.8400      | 1.9448        | 8.422             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 02/02/2017 | 8.95   | Put  | Bond Future | 1,181.9700            | 1.1820              | 1,278.5100      | 1.2785        | 8.168             | 0            | 0           | 2,546         |
| 2017/01/03 | R186             | 02/02/2017 | 9.02   | Put  | Bond Future | 965.8600              | 0.9659              | 1,041.4500      | 1.0414        | 7.826             | 0            | 0           | 500           |
| 2017/01/03 | R186             | 04/05/2017 |        |      | Bond Future | 8.9749                | 113.6778            | 9.0274          | 113.3240      | 0.584             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R186             | 04/05/2017 | 8.89   | Put  | Bond Future | 2,689.5500            | 2.6895              | 2,842.4500      | 2.8425        | 5.685             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 04/05/2017 | 8.91   | Put  | Bond Future | 2,617.0700            | 2.6171              | 2,766.6400      | 2.7666        | 5.715             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 04/05/2017 | 8.90   | Put  | Bond Future | 2,653.1400            | 2.6531              | 2,804.3800      | 2.8044        | 5.700             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 04/05/2017 | 8.91   | Call | Bond Future | 2,176.8500            | 2.1769              | 1,972.6200      | 1.9726        | (9.382)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 04/05/2017 | 8.89   | Call | Bond Future | 2,113.2400            | 2.1132              | 1,912.3400      | 1.9123        | (9.507)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 04/05/2017 | 8.90   | Call | Bond Future | 2,144.9000            | 2.1449              | 1,942.3400      | 1.9423        | (9.444)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.93   | Put  | Bond Future | 3,436.5200            | 3.4365              | 3,597.0900      | 3.5971        | 4.672             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 |        |      | Bond Future | 9.0128                | 110.6311            | 9.0677          | 110.2682      | 0.609             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.92   | Put  | Bond Future | 3,471.4100            | 3.4714              | 3,633.2400      | 3.6332        | 4.662             | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.91   | Call | Bond Future | 2,823.3600            | 2.8234              | 2,623.6100      | 2.6236        | (7.075)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.93   | Call | Bond Future | 2,886.4200            | 2.8864              | 2,684.1500      | 2.6842        | (7.008)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.92   | Call | Bond Future | 2,854.6200            | 2.8546              | 2,653.6100      | 2.6536        | (7.042)           | 0            | 0           | 0             |
| 2017/01/03 | R186             | 03/08/2017 | 8.91   | Put  | Bond Future | 3,506.8900            | 3.5069              | 3,669.9800      | 3.6700        | 4.651             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 |        |      | Bond Future | 294.9585              | 294.9585            | 294.9597        | 294.9597      | 0.000             | 0.0000       | 0.0000      | 1,246         |
| 2017/01/03 | R197             | 02/02/2017 | 302.58 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 | 302.57 | Put  | Bond Future | 7,611.5400            | 7.6115              | 7,610.3500      | 7.6103        | (0.016)           | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 | 302.59 | Put  | Bond Future | 7,631.5400            | 7.6315              | 7,630.3500      | 7.6303        | (0.016)           | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 | 302.58 | Put  | Bond Future | 7,621.5400            | 7.6215              | 7,620.3500      | 7.6203        | (0.016)           | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 | 302.59 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 02/02/2017 | 302.57 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.58 | Put  | Bond Future | 7,921.4000            | 7.9214              | 7,922.2300      | 7.9222        | 0.010             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 |        |      | Bond Future | 300.6586              | 300.6586            | 300.6578        | 300.6578      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.60 | Put  | Bond Future | 7,941.4000            | 7.9414              | 7,942.2300      | 7.9422        | 0.010             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.58 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.59 | Put  | Bond Future | 7,931.4000            | 7.9314              | 7,932.2300      | 7.9322        | 0.010             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.59 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 04/05/2017 | 308.60 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 |        |      | Bond Future | 299.7449              | 299.7449            | 299.7388        | 299.7388      | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.05 | Put  | Bond Future | 8,305.0500            | 8.3050              | 8,311.2100      | 8.3112        | 0.074             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.07 | Put  | Bond Future | 8,325.0500            | 8.3250              | 8,331.2100      | 8.3312        | 0.074             | 0            | 0           | 0             |
| 2017/01/03 | R197             | 03/08/2017 | 308.06 | Put  | Bond Future | 8,315.0500            | 8.3150              | 8,321.2100      | 8.3212        | 0.074             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 | 251.74 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 |        |      | Bond Future | 242.8356              | 242.8356            | 242.8369        | 242.8369      | 0.001             | 0.0000       | 0.0000      | 36,359        |
| 2017/01/03 | R202             | 02/02/2017 | 251.72 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 | 251.73 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 | 251.72 | Put  | Bond Future | 8,884.4100            | 8.8844              | 8,883.1400      | 8.8831        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 | 251.74 | Put  | Bond Future | 8,904.4100            | 8.9044              | 8,903.1400      | 8.9031        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R202             | 02/02/2017 | 251.73 | Put  | Bond Future | 8,894.4100            | 8.8944              | 8,893.1400      | 8.8931        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R202             | 04/05/2017 | 256.73 | Put  | Bond Future | 9,201.5600            | 9.2016              | 9,201.8800      | 9.2019        | 0.003             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 04/05/2017 |        |      | Bond Future | 247.5284              | 247.5284            | 247.5281        | 247.5281      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R202             | 04/05/2017 | 256.72 | Put  | Bond Future | 9,191.5600            | 9.1916              | 9,191.8800      | 9.1919        | 0.003             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 04/05/2017 | 256.73 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 04/05/2017 | 256.71 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R202             | 04/05/2017 | 256.72 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 04/05/2017 | 256.71 | Put  | Bond Future | 9,181.5600                  | 9.1816                      | 9,181.8800            | 9.1819                | 0.003             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 |        |      | Bond Future | 248.7930                    | 248.7930                    | 248.7879              | 248.7879              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.35 | Put  | Bond Future | 9,557.0200                  | 9.5570                      | 9,562.0900            | 9.5621                | 0.053             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.37 | Put  | Bond Future | 9,577.0200                  | 9.5770                      | 9,582.0900            | 9.5821                | 0.053             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R202             | 03/08/2017 | 258.36 | Put  | Bond Future | 9,567.0200                  | 9.5670                      | 9,572.0900            | 9.5721                | 0.053             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 | 7.70   | Call | Bond Future | 64.9300                     | 0.0649                      | 51.8200               | 0.0518                | (20.191)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 | 7.71   | Put  | Bond Future | 89.3500                     | 0.0894                      | 96.0900               | 0.0961                | 7.543             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 |        |      | Bond Future | 7.7477                      | 103.5808                    | 7.7825                | 103.5607              | 0.449             | 0.0000       | 0.0000      | 27,216        |
| 2017/01/03 | R203             | 02/02/2017 | 7.71   | Call | Bond Future | 67.5300                     | 0.0675                      | 54.1500               | 0.0542                | (19.813)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 | 7.72   | Call | Bond Future | 70.3200                     | 0.0703                      | 56.6700               | 0.0567                | (19.411)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 | 7.70   | Put  | Bond Future | 92.5300                     | 0.0925                      | 99.5400               | 0.0995                | 7.576             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 02/02/2017 | 7.72   | Put  | Bond Future | 86.3500                     | 0.0863                      | 92.8200               | 0.0928                | 7.493             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.91   | Call | Bond Future | 16.2000                     | 0.0162                      | 12.6900               | 0.0127                | (21.667)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.92   | Put  | Bond Future | 252.7800                    | 0.2528                      | 270.3600              | 0.2704                | 6.955             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 |        |      | Bond Future | 7.5945                      | 101.4033                    | 7.6552                | 101.3821              | 0.800             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.92   | Call | Bond Future | 16.8400                     | 0.0168                      | 13.2200               | 0.0132                | (21.496)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.93   | Call | Bond Future | 17.3600                     | 0.0174                      | 13.6500               | 0.0137                | (21.371)          | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.91   | Put  | Bond Future | 255.6500                    | 0.2557                      | 273.3400              | 0.2733                | 6.920             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 04/05/2017 | 6.93   | Put  | Bond Future | 249.7900                    | 0.2498                      | 267.2800              | 0.2673                | 7.002             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.89   | Call | Bond Future | 48.4400                     | 0.0484                      | 51.1700               | 0.0512                | 5.636             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 |        |      | Bond Future | 4.6638                      | 103.6219                    | 4.6638                | 103.6219              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.87   | Call | Bond Future | 47.1400                     | 0.0471                      | 49.8900               | 0.0499                | 5.834             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.88   | Call | Bond Future | 47.7900                     | 0.0478                      | 50.5300               | 0.0505                | 5.733             | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.87   | Put  | Bond Future | 25.0200                     | 0.0250                      | 27.7700               | 0.0278                | 10.991            | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.89   | Put  | Bond Future | 24.1700                     | 0.0242                      | 26.9000               | 0.0269                | 11.295            | 0            | 0           | 0             |
| 2017/01/03 | R203             | 03/08/2017 | 4.88   | Put  | Bond Future | 24.5900                     | 0.0246                      | 27.3300               | 0.0273                | 11.143            | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 | 8.28   | Call | Bond Future | 624.5500                    | 0.6245                      | 563.6800              | 0.5637                | (9.746)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 |        |      | Bond Future | 7.9478                      | 101.1289                    | 7.9843                | 101.0665              | 0.460             | 0.0000       | 0.0000      | 30,150        |
| 2017/01/03 | R204             | 02/02/2017 | 8.29   | Call | Bond Future | 638.6000                    | 0.6386                      | 577.5200              | 0.5775                | (9.565)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 | 8.30   | Call | Bond Future | 652.7600                    | 0.6528                      | 591.4700              | 0.5915                | (9.389)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 | 8.28   | Put  | Bond Future | 59.3000                     | 0.0593                      | 60.8600               | 0.0609                | 2.631             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 | 8.30   | Put  | Bond Future | 53.6200                     | 0.0536                      | 54.7600               | 0.0548                | 2.126             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 02/02/2017 | 8.29   | Put  | Bond Future | 56.4000                     | 0.0564                      | 57.7500               | 0.0578                | 2.394             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.90   | Put  | Bond Future | 471.2100                    | 0.4712                      | 500.2800              | 0.5003                | 6.169             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 |        |      | Bond Future | 7.9757                      | 103.0770                    | 8.0188                | 103.0127              | 0.541             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.92   | Put  | Bond Future | 455.5500                    | 0.4555                      | 483.8500              | 0.4838                | 6.212             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.90   | Call | Bond Future | 358.1500                    | 0.3581                      | 322.9100              | 0.3229                | (9.839)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.91   | Put  | Bond Future | 463.3300                    | 0.4633                      | 492.0200              | 0.4920                | 6.192             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.91   | Call | Bond Future | 365.2200                    | 0.3652                      | 329.6000              | 0.3296                | (9.753)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 04/05/2017 | 7.92   | Call | Bond Future | 372.3800                    | 0.3724                      | 336.3700              | 0.3364                | (9.670)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 | 7.77   | Put  | Bond Future | 623.5600                    | 0.6236                      | 658.7400              | 0.6587                | 5.642             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 |        |      | Bond Future | 7.9618                      | 101.0827                    | 8.0147                | 101.0153              | 0.664             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R204             | 03/08/2017 | 7.76   | Put  | Bond Future | 630.7200              | 0.6307              | 666.1800        | 0.6662        | 5.622             | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 | 7.75   | Call | Bond Future | 367.3100              | 0.3673              | 335.6300        | 0.3356        | (8.625)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 | 7.76   | Call | Bond Future | 372.9000              | 0.3729              | 340.9200        | 0.3409        | (8.576)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 | 7.77   | Call | Bond Future | 378.5300              | 0.3785              | 346.2700        | 0.3463        | (8.522)           | 0            | 0           | 0             |
| 2017/01/03 | R204             | 03/08/2017 | 7.75   | Put  | Bond Future | 637.9300              | 0.6379              | 673.6900        | 0.6737        | 5.606             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 9.24   | Call | Bond Future | 2,740.4600            | 2.7405              | 2,675.4000      | 2.6754        | (2.374)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 |        |      | Bond Future | 8.1382                | 98.1734             | 8.1638          | 98.1087       | 0.315             | 0.0000       | 0.0000      | 74,783        |
| 2017/01/03 | R207             | 02/02/2017 | 8.91   | Call | Bond Future | 1,938.1500            | 1.9381              | 1,871.6400      | 1.8716        | (3.432)           | 0            | 0           | 62            |
| 2017/01/03 | R207             | 02/02/2017 | 9.22   | Call | Bond Future | 2,691.7400            | 2.6917              | 2,626.6400      | 2.6266        | (2.419)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 9.23   | Call | Bond Future | 2,716.1100            | 2.7161              | 2,651.0300      | 2.6510        | (2.396)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 8.91   | Put  | Bond Future | 9.0300                | 0.0090              | 7.2700          | 0.0073        | (19.491)          | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 9.22   | Put  | Bond Future | 1.0300                | 0.0010              | 0.6800          | 0.0007        | (33.981)          | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 9.24   | Put  | Bond Future | 0.8800                | 0.0009              | 0.5700          | 0.0006        | (35.227)          | 0            | 0           | 0             |
| 2017/01/03 | R207             | 02/02/2017 | 9.23   | Put  | Bond Future | 0.9600                | 0.0010              | 0.6300          | 0.0006        | (34.375)          | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.21   | Put  | Bond Future | 643.5200              | 0.6435              | 665.1200        | 0.6651        | 3.357             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 |        |      | Bond Future | 8.1798                | 100.0646            | 8.2084          | 99.9980       | 0.349             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.22   | Call | Bond Future | 726.2600              | 0.7263              | 680.8200        | 0.6808        | (6.257)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.20   | Call | Bond Future | 701.5900              | 0.7016              | 656.8900        | 0.6569        | (6.371)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.21   | Call | Bond Future | 713.9800              | 0.7140              | 668.9100        | 0.6689        | (6.313)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.20   | Put  | Bond Future | 654.4900              | 0.6545              | 676.4600        | 0.6765        | 3.357             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 04/05/2017 | 8.22   | Put  | Bond Future | 632.4600              | 0.6325              | 653.6900        | 0.6537        | 3.357             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.19   | Call | Bond Future | 854.4200              | 0.8544              | 811.8800        | 0.8119        | (4.979)           | 0            | 0           | 51            |
| 2017/01/03 | R207             | 03/08/2017 |        |      | Bond Future | 8.1988                | 98.4083             | 8.2314          | 98.3385       | 0.398             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.39   | Put  | Bond Future | 682.7000              | 0.6827              | 704.5600        | 0.7046        | 3.202             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.41   | Put  | Bond Future | 665.7300              | 0.6657              | 687.0800        | 0.6871        | 3.207             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.19   | Put  | Bond Future | 873.2800              | 0.8733              | 900.5400        | 0.9005        | 3.122             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.40   | Put  | Bond Future | 674.1800              | 0.6742              | 695.7800        | 0.6958        | 3.204             | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.41   | Call | Bond Future | 1,116.3700            | 1.1164              | 1,067.9200      | 1.0679        | (4.340)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.39   | Call | Bond Future | 1,090.7800            | 1.0908              | 1,042.8400      | 1.0428        | (4.395)           | 0            | 0           | 0             |
| 2017/01/03 | R207             | 03/08/2017 | 8.40   | Call | Bond Future | 1,103.5400            | 1.1035              | 1,055.3400      | 1.0553        | (4.368)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 |        |      | Bond Future | 8.2976                | 97.0631             | 8.3229          | 96.9790       | 0.304             | 0.0000       | 0.0000      | 29,322        |
| 2017/01/03 | R208             | 02/02/2017 | 8.64   | Call | Bond Future | 1,283.1500            | 1.2831              | 1,192.8500      | 1.1928        | (7.037)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 | 8.63   | Put  | Bond Future | 156.0800              | 0.1561              | 150.0800        | 0.1501        | (3.844)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 | 8.65   | Put  | Bond Future | 143.2500              | 0.1432              | 137.0100        | 0.1370        | (4.356)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 | 8.64   | Put  | Bond Future | 149.6000              | 0.1496              | 143.4600        | 0.1435        | (4.104)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 | 8.65   | Call | Bond Future | 1,309.6600            | 1.3097              | 1,219.2600      | 1.2193        | (6.903)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 02/02/2017 | 8.63   | Call | Bond Future | 1,256.7600            | 1.2568              | 1,166.6000      | 1.1666        | (7.174)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.39   | Call | Bond Future | 1,063.4700            | 1.0635              | 1,002.2400      | 1.0022        | (5.758)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 |        |      | Bond Future | 8.3345                | 95.5302             | 8.3619          | 95.4437       | 0.328             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.37   | Call | Bond Future | 1,029.8300            | 1.0298              | 969.4900        | 0.9695        | (5.859)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.38   | Call | Bond Future | 1,046.5700            | 1.0466              | 985.7900        | 0.9858        | (5.808)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.37   | Put  | Bond Future | 917.6300              | 0.9176              | 943.7700        | 0.9438        | 2.849             | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.39   | Put  | Bond Future | 888.0900              | 0.8881              | 913.3400        | 0.9133        | 2.843             | 0            | 0           | 0             |
| 2017/01/03 | R208             | 04/05/2017 | 8.38   | Put  | Bond Future | 902.7700              | 0.9028              | 928.4700        | 0.9285        | 2.847             | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 | 8.32   | Call | Bond Future | 1,202.8200            | 1.2028              | 1,147.3400      | 1.1473        | (4.612)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 |        |      | Bond Future | 8.3550                | 97.4280             | 8.3851          | 97.3380       | 0.360             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R208             | 03/08/2017 | 8.30   | Call | Bond Future | 1,173.0400            | 1.1730              | 1,118.2700      | 1.1183        | (4.669)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 | 8.31   | Call | Bond Future | 1,187.8700            | 1.1879              | 1,132.7500      | 1.1328        | (4.640)           | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 | 8.30   | Put  | Bond Future | 1,338.0700            | 1.3381              | 1,373.2300      | 1.3732        | 2.628             | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 | 8.32   | Put  | Bond Future | 1,307.8600            | 1.3079              | 1,342.3100      | 1.3423        | 2.634             | 0            | 0           | 0             |
| 2017/01/03 | R208             | 03/08/2017 | 8.31   | Put  | Bond Future | 1,322.9000            | 1.3229              | 1,357.7100      | 1.3577        | 2.631             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 | 9.55   | Put  | Bond Future | 1,294.6300            | 1.2946              | 1,403.9700      | 1.4040        | 8.446             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 |        |      | Bond Future | 9.5433                | 73.5010             | 9.5984          | 73.1297       | 0.577             | 0.0000       | 0.0000      | 66,481        |
| 2017/01/03 | R209             | 02/02/2017 | 9.54   | Put  | Bond Future | 1,328.1800            | 1.3282              | 1,440.7600      | 1.4408        | 8.476             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 | 9.55   | Call | Bond Future | 1,340.0400            | 1.3400              | 1,078.0700      | 1.0781        | (19.549)          | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 | 9.53   | Call | Bond Future | 1,272.2700            | 1.2723              | 1,016.8200      | 1.0168        | (20.078)          | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 | 9.54   | Call | Bond Future | 1,305.9000            | 1.3059              | 1,047.1700      | 1.0472        | (19.812)          | 0            | 0           | 0             |
| 2017/01/03 | R209             | 02/02/2017 | 9.53   | Put  | Bond Future | 1,362.3300            | 1.3623              | 1,478.1900      | 1.4782        | 8.505             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.48   | Put  | Bond Future | 2,932.6300            | 2.9326              | 3,097.0500      | 3.0970        | 5.607             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 |        |      | Bond Future | 9.5890                | 71.7662             | 9.6457          | 71.3873       | 0.591             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.47   | Put  | Bond Future | 2,970.5300            | 2.9705              | 3,136.6300      | 3.1366        | 5.592             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.46   | Call | Bond Future | 2,135.0700            | 2.1351              | 1,923.8600      | 1.9239        | (9.892)           | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.47   | Call | Bond Future | 2,165.2900            | 2.1653              | 1,952.4000      | 1.9524        | (9.832)           | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.48   | Call | Bond Future | 2,195.5900            | 2.1956              | 1,981.0200      | 1.9810        | (9.773)           | 0            | 0           | 0             |
| 2017/01/03 | R209             | 04/05/2017 | 9.46   | Put  | Bond Future | 3,008.6100            | 3.0086              | 3,176.3900      | 3.1764        | 5.577             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 |        |      | Bond Future | 9.6287                | 73.1920             | 9.6872          | 72.8042       | 0.608             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.44   | Call | Bond Future | 2,780.3800            | 2.7804              | 2,573.6800      | 2.5737        | (7.434)           | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.43   | Put  | Bond Future | 4,092.2400            | 4.0922              | 4,274.6100      | 4.2746        | 4.456             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.45   | Put  | Bond Future | 4,014.8700            | 4.0149              | 4,194.6600      | 4.1947        | 4.478             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.44   | Put  | Bond Future | 4,053.4100            | 4.0534              | 4,234.5000      | 4.2345        | 4.468             | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.45   | Call | Bond Future | 2,810.1500            | 2.8101              | 2,602.1500      | 2.6021        | (7.402)           | 0            | 0           | 0             |
| 2017/01/03 | R209             | 03/08/2017 | 9.43   | Call | Bond Future | 2,750.7900            | 2.7508              | 2,545.3700      | 2.5454        | (7.468)           | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 | 190.85 | Put  | Bond Future | 5,074.8200            | 5.0748              | 5,074.1100      | 5.0741        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 |        |      | Bond Future | 185.7752              | 185.7752            | 185.7759        | 185.7759      | 0.000             | 0.0000       | 0.0000      | 1,854         |
| 2017/01/03 | R210             | 02/02/2017 | 190.86 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 | 190.84 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 | 190.85 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 | 190.84 | Put  | Bond Future | 5,064.8200            | 5.0648              | 5,064.1100      | 5.0641        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R210             | 02/02/2017 | 190.86 | Put  | Bond Future | 5,084.8200            | 5.0848              | 5,084.1100      | 5.0841        | (0.014)           | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 |        |      | Bond Future | 187.0477              | 187.0477            | 187.0469        | 187.0469      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.31 | Put  | Bond Future | 5,262.3400            | 5.2623              | 5,263.0500      | 5.2630        | 0.013             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.33 | Put  | Bond Future | 5,282.3400            | 5.2823              | 5,283.0500      | 5.2830        | 0.013             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.32 | Put  | Bond Future | 5,272.3400            | 5.2723              | 5,273.0500      | 5.2730        | 0.013             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.33 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.31 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 04/05/2017 | 192.32 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 03/08/2017 | 196.29 | Put  | Bond Future | 5,516.0200            | 5.5160              | 5,519.8900      | 5.5199        | 0.070             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 03/08/2017 |        |      | Bond Future | 190.7740              | 190.7740            | 190.7701        | 190.7701      | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R210             | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R210             | 03/08/2017 | 196.28 | Put  | Bond Future | 5,506.0200            | 5.5060              | 5,509.8900      | 5.5099        | 0.070             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03 | R210             | 03/08/2017 | 196.30 | Put  | Bond Future | 5,526.0200                  | 5.5260                      | 5,529.8900            | 5.5299                | 0.070             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 | 149.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 |        |      | Bond Future | 146.0177                    | 146.0177                    | 146.0183              | 146.0183              | 0.000             | 0.0000       | 0.0000      | 3,380         |
| 2017/01/03 | R212             | 02/02/2017 | 149.27 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 | 149.28 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 | 149.27 | Put  | Bond Future | 3,252.3000                  | 3.2523                      | 3,251.7500            | 3.2518                | (0.017)           | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 | 149.29 | Put  | Bond Future | 3,272.3000                  | 3.2723                      | 3,271.7500            | 3.2718                | (0.017)           | 0            | 0           | 0             |
| 2017/01/03 | R212             | 02/02/2017 | 149.28 | Put  | Bond Future | 3,262.3000                  | 3.2623                      | 3,261.7500            | 3.2618                | (0.017)           | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.24 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 |        |      | Bond Future | 148.8396                    | 148.8396                    | 148.8392              | 148.8392              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.25 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.23 | Put  | Bond Future | 3,390.3800                  | 3.3904                      | 3,390.8400            | 3.3908                | 0.014             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.25 | Put  | Bond Future | 3,410.3800                  | 3.4104                      | 3,410.8400            | 3.4108                | 0.013             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.23 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 04/05/2017 | 152.24 | Put  | Bond Future | 3,400.3800                  | 3.4004                      | 3,400.8400            | 3.4008                | 0.014             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 |        |      | Bond Future | 149.7730                    | 149.7730                    | 149.7699              | 149.7699              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.34 | Put  | Bond Future | 3,566.9700                  | 3.5670                      | 3,570.1100            | 3.5701                | 0.088             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.36 | Put  | Bond Future | 3,586.9700                  | 3.5870                      | 3,590.1100            | 3.5901                | 0.088             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.35 | Put  | Bond Future | 3,576.9700                  | 3.5770                      | 3,580.1100            | 3.5801                | 0.088             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R212             | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 | 9.40   | Call | Bond Future | 1,394.5300                  | 1.3945                      | 1,128.0100            | 1.1280                | (19.112)          | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 | 9.42   | Call | Bond Future | 1,466.1900                  | 1.4662                      | 1,193.4600            | 1.1935                | (18.601)          | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 |        |      | Bond Future | 9.3649                      | 84.8078                     | 9.4200                | 84.4390               | 0.588             | 0.0000       | 0.0000      | 50,655        |
| 2017/01/03 | R213             | 02/02/2017 | 9.41   | Call | Bond Future | 1,430.1000                  | 1.4301                      | 1,160.4600            | 1.1605                | (18.855)          | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 | 9.40   | Put  | Bond Future | 1,159.2500                  | 1.1592                      | 1,261.5400            | 1.2615                | 8.824             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 | 9.42   | Put  | Bond Future | 1,097.3100                  | 1.0973                      | 1,193.3900            | 1.1934                | 8.756             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 02/02/2017 | 9.41   | Put  | Bond Future | 1,127.9800                  | 1.1280                      | 1,227.1500            | 1.2272                | 8.792             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 |        |      | Bond Future | 9.4108                      | 82.8898                     | 9.4677                | 82.5133               | 0.605             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.35   | Put  | Bond Future | 2,663.7600                  | 2.6638                      | 2,821.7000            | 2.8217                | 5.929             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.37   | Put  | Bond Future | 2,593.8800                  | 2.5939                      | 2,748.4600            | 2.7485                | 5.959             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.35   | Call | Bond Future | 2,259.0900                  | 2.2591                      | 2,040.5800            | 2.0406                | (9.672)           | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.36   | Put  | Bond Future | 2,628.5600                  | 2.6286                      | 2,784.8200            | 2.7848                | 5.945             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.36   | Call | Bond Future | 2,290.6600                  | 2.2907                      | 2,070.4700            | 2.0705                | (9.613)           | 0            | 0           | 0             |
| 2017/01/03 | R213             | 04/05/2017 | 9.37   | Call | Bond Future | 2,322.6800                  | 2.3227                      | 2,100.8100            | 2.1008                | (9.552)           | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.33   | Put  | Bond Future | 3,683.0700                  | 3.6831                      | 3,856.8900            | 3.8569                | 4.719             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 |        |      | Bond Future | 9.4503                      | 84.5364                     | 9.5093                | 84.1509               | 0.624             | 0.0000       | 0.0000      | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.35   | Put  | Bond Future | 3,611.5100                  | 3.6115                      | 3,782.7700            | 3.7828                | 4.742             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.33   | Call | Bond Future | 2,888.5700                  | 2.8886                      | 2,676.9200            | 2.6769                | (7.327)           | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.34   | Put  | Bond Future | 3,647.1700                  | 3.6472                      | 3,819.7100            | 3.8197                | 4.731             | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.34   | Call | Bond Future | 2,919.1000                  | 2.9191                      | 2,706.1700            | 2.7062                | (7.294)           | 0            | 0           | 0             |
| 2017/01/03 | R213             | 03/08/2017 | 9.35   | Call | Bond Future | 2,949.8100                  | 2.9498                      | 2,735.6000            | 2.7356                | (7.262)           | 0            | 0           | 0             |
| 2017/01/03 | R214             | 02/02/2017 |        |      | Bond Future | 9.5935                      | 74.0032                     | 9.6486                | 73.6141               | 0.574             | 0.0000       | 0.0000      | 36,737        |
| 2017/01/03 | R214             | 02/02/2017 | 9.67   | Call | Bond Future | 1,669.1900                  | 1.6692                      | 1,372.0500            | 1.3721                | (17.801)          | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/01/03   | R214             | 02/02/2017 | 9.66   | Put  | Bond Future | 1,160.7300                  | 1.1607                      | 1,255.7000            | 1.2557                | 8.182             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 02/02/2017 | 9.68   | Put  | Bond Future | 1,098.7900                  | 1.0988                      | 1,187.7000            | 1.1877                | 8.092             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 02/02/2017 | 9.67   | Put  | Bond Future | 1,129.5000                  | 1.1295                      | 1,221.4100            | 1.2214                | 8.137             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 02/02/2017 | 9.68   | Call | Bond Future | 1,708.5400                  | 1.7085                      | 1,408.4000            | 1.4084                | (17.567)          | 0            | 0           | 0             |
| 2017/01/03   | R214             | 02/02/2017 | 9.66   | Call | Bond Future | 1,630.2600                  | 1.6303                      | 1,336.1800            | 1.3362                | (18.039)          | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.58   | Put  | Bond Future | 2,879.0200                  | 2.8790                      | 3,041.7400            | 3.0417                | 5.652             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 |        |      | Bond Future | 9.6367                      | 72.1308                     | 9.6934                | 71.7337               | 0.588             | 0.0000       | 0.0000      | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.57   | Put  | Bond Future | 2,916.9000                  | 2.9169                      | 3,081.3600            | 3.0814                | 5.638             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.58   | Call | Bond Future | 2,477.6900                  | 2.4777                      | 2,243.3200            | 2.2433                | (9.459)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.56   | Call | Bond Future | 2,411.5900                  | 2.4116                      | 2,180.6900            | 2.1807                | (9.575)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.57   | Call | Bond Future | 2,444.4300                  | 2.4444                      | 2,211.8000            | 2.2118                | (9.517)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 04/05/2017 | 9.56   | Put  | Bond Future | 2,955.3200                  | 2.9553                      | 3,121.5100            | 3.1215                | 5.623             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.51   | Call | Bond Future | 3,016.3600                  | 3.0164                      | 2,795.7200            | 2.7957                | (7.315)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 |        |      | Bond Future | 9.6746                      | 73.5636                     | 9.7330                | 73.1574               | 0.603             | 0.0000       | 0.0000      | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.52   | Call | Bond Future | 3,047.8300                  | 3.0478                      | 2,825.8600            | 2.8259                | (7.283)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.53   | Call | Bond Future | 3,079.6900                  | 3.0797                      | 2,856.3900            | 2.8564                | (7.251)           | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.51   | Put  | Bond Future | 4,182.5900                  | 4.1826                      | 4,368.1500            | 4.3681                | 4.436             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.53   | Put  | Bond Future | 4,102.5400                  | 4.1025                      | 4,285.4400            | 4.2854                | 4.458             | 0            | 0           | 0             |
| 2017/01/03   | R214             | 03/08/2017 | 9.52   | Put  | Bond Future | 4,142.3100                  | 4.1423                      | 4,326.5400            | 4.3265                | 4.448             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 | 9.76   | Put  | Bond Future | 1,351.9000                  | 1.3519                      | 1,449.1400            | 1.4491                | 7.193             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 | 9.78   | Put  | Bond Future | 1,281.3200                  | 1.2813                      | 1,371.8000            | 1.3718                | 7.061             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 |        |      | Bond Future | 9.6390                      | 95.1290                     | 9.6941                | 94.6326               | 0.571             | 0.0000       | 0.0000      | 74,008        |
| 2017/01/03   | R248             | 02/02/2017 | 9.77   | Put  | Bond Future | 1,316.3100                  | 1.3163                      | 1,410.1300            | 1.4101                | 7.128             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 | 9.76   | Call | Bond Future | 2,436.1800                  | 2.4362                      | 2,037.0100            | 2.0370                | (16.385)          | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 | 9.77   | Call | Bond Future | 2,489.2100                  | 2.4892                      | 2,086.6200            | 2.0866                | (16.173)          | 0            | 0           | 0             |
| 2017/01/03   | R248             | 02/02/2017 | 9.78   | Call | Bond Future | 2,542.6800                  | 2.5427                      | 2,136.7500            | 2.1368                | (15.965)          | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.66   | Call | Bond Future | 3,454.2700                  | 3.4543                      | 3,144.7600            | 3.1448                | (8.960)           | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 |        |      | Bond Future | 9.6837                      | 92.5219                     | 9.7403                | 92.0153               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.67   | Call | Bond Future | 3,497.9900                  | 3.4980                      | 3,186.4100            | 3.1864                | (8.907)           | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.65   | Put  | Bond Future | 3,713.9300                  | 3.7139                      | 3,913.1100            | 3.9131                | 5.363             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.67   | Put  | Bond Future | 3,620.7300                  | 3.6207                      | 3,815.7500            | 3.8157                | 5.386             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.65   | Call | Bond Future | 3,410.8300                  | 3.4108                      | 3,103.4100            | 3.1034                | (9.013)           | 0            | 0           | 0             |
| 2017/01/03   | R248             | 04/05/2017 | 9.66   | Put  | Bond Future | 3,667.1100                  | 3.6671                      | 3,864.2000            | 3.8642                | 5.375             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 |        |      | Bond Future | 9.7229                      | 94.3599                     | 9.7814                | 93.8416               | 0.601             | 0.0000       | 0.0000      | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.57   | Call | Bond Future | 4,082.4000                  | 4.0824                      | 3,795.5200            | 3.7955                | (7.027)           | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.56   | Put  | Bond Future | 5,514.4200                  | 5.5144                      | 5,747.4200            | 5.7474                | 4.225             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.58   | Put  | Bond Future | 5,412.5500                  | 5.4125                      | 5,642.2800            | 5.6423                | 4.244             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.57   | Put  | Bond Future | 5,463.1500                  | 5.4632                      | 5,694.5200            | 5.6945                | 4.235             | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.58   | Call | Bond Future | 4,123.2200                  | 4.1232                      | 3,834.7000            | 3.8347                | (6.997)           | 0            | 0           | 0             |
| 2017/01/03   | R248             | 03/08/2017 | 9.56   | Call | Bond Future | 4,042.0900                  | 4.0421                      | 3,756.8400            | 3.7568                | (7.057)           | 0            | 0           | 0             |
| <b>Total</b> |                  |            |        |      |             |                             |                             |                       |                       |                   |              |             | <b>839029</b> |