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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2018 TO 09/01/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/01/09 | 0403 21/12/2018  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0457 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0703 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0757 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0804 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0807 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0857 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0904 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0908 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 0957 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2025             | 01/02/2018 | 133.89 | Put  | Bond Future        | 2,970.6700                  | 2.9707                      | 2,976.5900            | 2.9766                | 0.199             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 01/02/2018 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 01/02/2018 |        |      | Bond Future        | 130.9193                    | 130.9193                    | 130.9134              | 130.9134              | (0.005)           | 0.0000       | 0.0000      | 1,070         |
| 2018/01/09 | 2025             | 01/02/2018 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 01/02/2018 | 133.88 | Put  | Bond Future        | 2,960.6700                  | 2.9607                      | 2,966.5900            | 2.9666                | 0.200             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 01/02/2018 | 133.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 01/02/2018 | 133.90 | Put  | Bond Future        | 2,980.6700                  | 2.9807                      | 2,986.5900            | 2.9866                | 0.199             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.21 | Call | Bond Future        | 162.7600                    | 0.1628                      | 157.0400              | 0.1570                | (3.514)           | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.20 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 |        |      | Bond Future        | 133.3728                    | 133.3728                    | 133.3670              | 133.3670              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.22 | Call | Bond Future        | 152.7600                    | 0.1528                      | 147.0400              | 0.1470                | (3.744)           | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.22 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.21 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 03/05/2018 | 133.20 | Call | Bond Future        | 172.7600                    | 0.1728                      | 167.0400              | 0.1670                | (3.311)           | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 |        |      | Bond Future        | 135.8479                    | 135.8479                    | 135.8422              | 135.8422              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 802.0900                    | 0.8021                      | 807.8500              | 0.8078                | 0.718             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 822.0900                    | 0.8221                      | 827.8500              | 0.8278                | 0.701             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 812.0900                    | 0.8121                      | 817.8500              | 0.8178                | 0.709             | 0            | 0           | 0             |
| 2018/01/09 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2029             | 01/02/2018 |        |      | Bond Future        | 101.0198                    | 101.0198                    | 101.0158              | 101.0158              | (0.004)           | 0.0000       | 0.0000      | 1,370         |
| 2018/01/09 | 2029             | 03/05/2018 |        |      | Bond Future        | 101.8948                    | 101.8948                    | 101.8910              | 101.8910              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2029             | 02/08/2018 |        |      | Bond Future        | 103.8197                    | 103.8197                    | 103.8158              | 103.8158              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2030             | 01/02/2018 | 9.39   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 01/02/2018 |        |      | Bond Future        | 9.1865                      | 91.6165                     | 9.1101                | 92.1339               | (0.831)           | 0.0000       | 0.0000      | 71,083        |
| 2018/01/09 | 2030             | 01/02/2018 | 9.38   | Call | Bond Future        | 1,294.2300                  | 1.2942                      | 1,811.6900            | 1.8117                | 39.982            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 01/02/2018 | 9.38   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 01/02/2018 | 9.39   | Call | Bond Future        | 1,360.4300                  | 1.3604                      | 1,877.8900            | 1.8779                | 38.037            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 01/02/2018 | 9.37   | Call | Bond Future        | 1,227.9700                  | 1.2280                      | 1,745.4300            | 1.7454                | 42.139            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 01/02/2018 | 9.37   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.51   | Call | Bond Future        | 1,747.3900                  | 1.7474                      | 2,274.5600            | 2.2746                | 30.169            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 |        |      | Bond Future        | 9.2435                      | 93.3283                     | 9.1645                | 93.8555               | (0.855)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.49   | Call | Bond Future        | 1,617.8200                  | 1.6178                      | 2,144.9900            | 2.1450                | 32.585            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.49   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.51   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.50   | Call | Bond Future        | 1,682.6400                  | 1.6826                      | 2,209.8100            | 2.2098                | 31.330            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 03/05/2018 | 9.50   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 |        |      | Bond Future        | 9.3033                      | 91.0715                     | 9.2214                | 91.6086               | (0.881)           | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future | 1,015.4400                  | 1.0154                      | 1,552.5600            | 1.5526                | 52.895            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future | 1,079.7300                  | 1.0797                      | 1,616.8500            | 1.6169                | 49.746            | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future | 951.1000                    | 0.9511                      | 1,488.2200            | 1.4882                | 56.474            | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.56   | Call | Bond Future | 2,097.2400                  | 2.0972                      | 2,438.9300            | 2.4389                | 16.292            | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.55   | Put  | Bond Future | 735.9100                    | 0.7359                      | 552.9500              | 0.5530                | (24.862)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.20   | Call | Bond Future | 751.8900                    | 0.7519                      | 927.3000              | 0.9273                | 23.329            | 0            | 0           | 7,500         |
| 2018/01/09 | 2032             | 01/02/2018 | 9.45   | Put  | Bond Future | 1,006.3900                  | 1.0064                      | 778.7200              | 0.7787                | (22.622)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.40   | Put  | Bond Future | 1,166.2100                  | 1.1662                      | 915.1100              | 0.9151                | (21.531)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 |        |      | Bond Future | 9.3674                      | 94.2427                     | 9.2961                | 94.7631               | (0.761)           | 0.0000       | 0.0000      | 38,482        |
| 2018/01/09 | 2032             | 01/02/2018 | 9.57   | Call | Bond Future | 2,145.3000                  | 2.1453                      | 2,491.2000            | 2.4912                | 16.124            | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.57   | Put  | Bond Future | 689.2400                    | 0.6892                      | 514.7500              | 0.5148                | (25.316)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.30   | Put  | Bond Future | 1,537.7000                  | 1.5377                      | 1,239.0700            | 1.2391                | (19.421)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.30   | Call | Bond Future | 1,045.6700                  | 1.0457                      | 1,267.4300            | 1.2674                | 21.207            | 0            | 0           | 7,800         |
| 2018/01/09 | 2032             | 01/02/2018 | 9.56   | Put  | Bond Future | 712.2800                    | 0.7123                      | 533.5800              | 0.5336                | (25.088)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.55   | Call | Bond Future | 2,049.6900                  | 2.0497                      | 2,387.1200            | 2.3871                | 16.462            | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.20   | Put  | Bond Future | 1,980.6900                  | 1.9807                      | 1,635.7100            | 1.6357                | (17.417)          | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 01/02/2018 | 9.45   | Call | Bond Future | 1,603.9700                  | 1.6040                      | 1,896.6900            | 1.8967                | 18.250            | 0            | 0           | 750           |
| 2018/01/09 | 2032             | 01/02/2018 | 9.40   | Call | Bond Future | 1,402.6400                  | 1.4026                      | 1,671.9300            | 1.6719                | 19.199            | 0            | 0           | 6,800         |
| 2018/01/09 | 2032             | 03/05/2018 | 9.70   | Call | Bond Future | 4,087.6500                  | 4.0876                      | 4,409.5100            | 4.4095                | 7.874             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 03/05/2018 | 9.71   | Put  | Bond Future | 2,114.6300                  | 2.1146                      | 1,908.2000            | 1.9082                | (9.762)           | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 03/05/2018 |        |      | Bond Future | 9.4243                      | 91.8464                     | 9.3506                | 92.3766               | (0.782)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2032             | 03/05/2018 | 9.70   | Put  | Bond Future | 2,141.5400                  | 2.1415                      | 1,933.2400            | 1.9332                | (9.727)           | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 03/05/2018 | 9.71   | Call | Bond Future | 4,130.2000                  | 4.1302                      | 4,453.9300            | 4.4539                | 7.838             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 03/05/2018 | 9.72   | Call | Bond Future | 4,173.1500                  | 4.1731                      | 4,498.7300            | 4.4987                | 7.802             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 03/05/2018 | 9.72   | Put  | Bond Future | 2,088.1900                  | 2.0882                      | 1,883.6100            | 1.8836                | (9.797)           | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 3,252.4100                  | 3.2524                      | 3,017.8500            | 3.0179                | (7.212)           | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 4,539.8400                  | 4.5398                      | 4,846.9800            | 4.8470                | 6.765             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 |        |      | Bond Future | 9.4816                      | 93.5673                     | 9.4055                | 94.1075               | (0.803)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 4,579.6100                  | 4.5796                      | 4,888.2600            | 4.8883                | 6.740             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 3,193.1200                  | 3.1931                      | 2,961.5800            | 2.9616                | (7.251)           | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 4,500.5000                  | 4.5005                      | 4,806.1300            | 4.8061                | 6.791             | 0            | 0           | 0             |
| 2018/01/09 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 3,222.5100                  | 3.2225                      | 2,989.4600            | 2.9895                | (7.232)           | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 |        |      | Bond Future | 105.4036                    | 105.4036                    | 105.3996              | 105.3996              | (0.004)           | 0.0000       | 0.0000      | 5,730         |
| 2018/01/09 | 2033             | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 | 109.64 | Put  | Bond Future | 4,236.3700                  | 4.2364                      | 4,240.4200            | 4.2404                | 0.096             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 | 109.66 | Put  | Bond Future | 4,256.3700                  | 4.2564                      | 4,260.4200            | 4.2604                | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 01/02/2018 | 109.65 | Put  | Bond Future | 4,246.3700                  | 4.2464                      | 4,250.4200            | 4.2504                | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 03/05/2018 | 107.71 | Put  | Bond Future | 1,419.0600                  | 1.4191                      | 1,423.1100            | 1.4231                | 0.285             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 03/05/2018 |        |      | Bond Future | 106.2909                    | 106.2909                    | 106.2869              | 106.2869              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2033             | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 03/05/2018 | 107.70 | Put  | Bond Future | 1,409.0600                  | 1.4091                      | 1,413.1100            | 1.4131                | 0.287             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 2033             | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 03/05/2018 | 107.69 | Put  | Bond Future | 1,399.0600            | 1.3991              | 1,403.1100      | 1.4031        | 0.289             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 |        |      | Bond Future | 108.2989              | 108.2989            | 108.2949        | 108.2949      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 1,621.1300            | 1.6211              | 1,625.0700      | 1.6251        | 0.243             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 1,641.1300            | 1.6411              | 1,645.0700      | 1.6451        | 0.240             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 1,631.1300            | 1.6311              | 1,635.0700      | 1.6351        | 0.242             | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.82   | Put  | Bond Future | 1,005.3200            | 1.0053              | 711.3200        | 0.7113        | (29.244)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 |        |      | Bond Future | 9.6979                | 89.8320             | 9.6014          | 90.6003       | (0.995)           | 0.0000       | 0.0000      | 43,916        |
| 2018/01/09 | 2037             | 01/02/2018 | 9.88   | Put  | Bond Future | 835.1700              | 0.8352              | 578.3600        | 0.5784        | (30.749)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.88   | Call | Bond Future | 2,258.1400            | 2.2581              | 2,769.6800      | 2.7697        | 22.653            | 0            | 0           | 2,000         |
| 2018/01/09 | 2037             | 01/02/2018 | 9.82   | Call | Bond Future | 1,963.3600            | 1.9634              | 2,437.7100      | 2.4377        | 24.160            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.81   | Put  | Bond Future | 1,036.0200            | 1.0360              | 735.6300        | 0.7356        | (28.995)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.83   | Call | Bond Future | 2,011.0900            | 2.0111              | 2,491.7900      | 2.4918        | 23.902            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.83   | Put  | Bond Future | 975.3000              | 0.9753              | 687.6500        | 0.6877        | (29.493)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 9.81   | Call | Bond Future | 1,916.2000            | 1.9162              | 2,384.1600      | 2.3842        | 24.421            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 10.32  | Call | Bond Future | 4,886.3100            | 4.8863              | 5,584.8200      | 5.5848        | 14.295            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 10.32  | Put  | Bond Future | 167.0600              | 0.1671              | 97.2200         | 0.0972        | (41.805)          | 0            | 0           | 2,000         |
| 2018/01/09 | 2037             | 01/02/2018 | 10.72  | Call | Bond Future | 7,577.9900            | 7.5780              | 8,332.5500      | 8.3325        | 9.957             | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 01/02/2018 | 10.72  | Put  | Bond Future | 26.9300               | 0.0269              | 13.1400         | 0.0131        | (51.207)          | 0            | 0           | 2,000         |
| 2018/01/09 | 2037             | 03/05/2018 | 9.99   | Call | Bond Future | 4,331.1200            | 4.3311              | 4,801.2100      | 4.8012        | 10.854            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 03/05/2018 | 9.97   | Put  | Bond Future | 2,621.8400            | 2.6218              | 2,303.8300      | 2.3038        | (12.129)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 03/05/2018 |        |      | Bond Future | 9.7598                | 91.5105             | 9.6603          | 92.2932       | (1.019)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2037             | 03/05/2018 | 9.99   | Put  | Bond Future | 2,559.4300            | 2.5594              | 2,246.8400      | 2.2468        | (12.213)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 03/05/2018 | 9.97   | Call | Bond Future | 4,241.8000            | 4.2418              | 4,706.4700      | 4.7065        | 10.955            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 03/05/2018 | 9.98   | Put  | Bond Future | 2,590.5800            | 2.5906              | 2,275.2800      | 2.2753        | (12.171)          | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 03/05/2018 | 9.98   | Call | Bond Future | 4,286.4600            | 4.2865              | 4,753.8400      | 4.7538        | 10.904            | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 3,878.8800            | 3.8789              | 3,530.4800      | 3.5305        | (8.982)           | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 4,875.1900            | 4.8752              | 5,322.1200      | 5.3221        | 9.167             | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 |        |      | Bond Future | 9.8242                | 88.9692             | 9.7215          | 89.7667       | (1.045)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 4,916.8600            | 4.9169              | 5,365.9600      | 5.3660        | 9.134             | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 3,913.0100            | 3.9130              | 3,562.4400      | 3.5624        | (8.959)           | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 4,958.6900            | 4.9587              | 5,409.9500      | 5.4100        | 9.100             | 0            | 0           | 0             |
| 2018/01/09 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 3,845.0100            | 3.8450              | 3,498.7700      | 3.4988        | (9.005)           | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 | 136.95 | Put  | Bond Future | 9,492.4400            | 9.4924              | 9,497.7000      | 9.4977        | 0.055             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 |        |      | Bond Future | 127.4576              | 127.4576            | 127.4523        | 127.4523      | (0.004)           | 0.0000       | 0.0000      | 19,909        |
| 2018/01/09 | 2038             | 01/02/2018 | 136.94 | Put  | Bond Future | 9,482.4400            | 9.4824              | 9,487.7000      | 9.4877        | 0.055             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 01/02/2018 | 136.93 | Put  | Bond Future | 9,472.4400            | 9.4724              | 9,477.7000      | 9.4777        | 0.056             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 | 132.28 | Put  | Bond Future | 2,433.8500            | 2.4338              | 2,438.9200      | 2.4389        | 0.208             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 | 132.27 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 |        |      | Bond Future | 129.8461              | 129.8461            | 129.8411        | 129.8411      | (0.004)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 2038             | 03/05/2018 | 132.28 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 | 132.27 | Put  | Bond Future | 2,423.8500                  | 2.4238                      | 2,428.9200            | 2.4289                | 0.209             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 03/05/2018 | 132.29 | Put  | Bond Future | 2,443.8500                  | 2.4438                      | 2,448.9200            | 2.4489                | 0.207             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 2,300.9800                  | 2.3010                      | 2,305.9400            | 2.3059                | 0.216             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 |        |      | Bond Future | 132.2490                    | 132.2490                    | 132.2441              | 132.2441              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 2,290.9800                  | 2.2910                      | 2,295.9400            | 2.2959                | 0.217             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 2,280.9800                  | 2.2810                      | 2,285.9400            | 2.2859                | 0.217             | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 | 9.89   | Call | Bond Future | 2,025.9200                  | 2.0259                      | 2,575.5000            | 2.5755                | 27.127            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 |        |      | Bond Future | 9.7880                      | 93.0798                     | 9.6815                | 93.9875               | (1.089)           | 0.0000       | 0.0000      | 27,816        |
| 2018/01/09 | 2040             | 01/02/2018 | 9.87   | Call | Bond Future | 1,928.6500                  | 1.9287                      | 2,463.2100            | 2.4632                | 27.717            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 | 9.87   | Put  | Bond Future | 1,240.2400                  | 1.2402                      | 867.1000              | 0.8671                | (30.086)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 | 9.88   | Put  | Bond Future | 1,205.1300                  | 1.2051                      | 839.5300              | 0.8395                | (30.337)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 | 9.89   | Put  | Bond Future | 1,170.7600                  | 1.1708                      | 812.6400              | 0.8126                | (30.589)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 01/02/2018 | 9.88   | Call | Bond Future | 1,976.9800                  | 1.9770                      | 2,519.0800            | 2.5191                | 27.421            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.08  | Put  | Bond Future | 2,806.6200                  | 2.8066                      | 2,439.0600            | 2.4391                | (13.096)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 |        |      | Bond Future | 9.8505                      | 94.8189                     | 9.7407                | 95.7436               | (1.115)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.07  | Call | Bond Future | 4,644.0200                  | 4.6440                      | 5,198.1000            | 5.1981                | 11.931            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.07  | Put  | Bond Future | 2,839.9100                  | 2.8399                      | 2,469.2300            | 2.4692                | (13.053)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.08  | Call | Bond Future | 4,691.5600                  | 4.6916                      | 5,248.7600            | 5.2488                | 11.877            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.00  | Put  | Bond Future | 3,082.3600                  | 3.0824                      | 2,689.5000            | 2.6895                | (12.745)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.00  | Call | Bond Future | 4,317.3800                  | 4.3174                      | 4,849.2800            | 4.8493                | 12.320            | 0            | 0           | 1,500         |
| 2018/01/09 | 2040             | 03/05/2018 | 9.00   | Put  | Bond Future | 8,599.7900                  | 8.5998                      | 7,877.2000            | 7.8772                | (8.402)           | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 9.00   | Call | Bond Future | 1,031.7100                  | 1.0317                      | 1,233.8800            | 1.2339                | 19.596            | 0            | 0           | 1,500         |
| 2018/01/09 | 2040             | 03/05/2018 | 10.06  | Call | Bond Future | 4,596.7000                  | 4.5967                      | 5,147.6500            | 5.1476                | 11.986            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 03/05/2018 | 10.06  | Put  | Bond Future | 2,873.5300                  | 2.8735                      | 2,499.7200            | 2.4997                | (13.009)          | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 4,316.4800                  | 4.3165                      | 3,902.1400            | 3.9021                | (9.599)           | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 5,297.0600                  | 5.2971                      | 5,827.3800            | 5.8274                | 10.012            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 |        |      | Bond Future | 9.9155                      | 92.0892                     | 9.8022                | 93.0314               | (1.143)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 5,341.2700                  | 5.3413                      | 5,874.1000            | 5.8741                | 9.976             | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 4,242.7700                  | 4.2428                      | 3,833.4500            | 3.8335                | (9.647)           | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 5,253.0100                  | 5.2530                      | 5,780.8200            | 5.7808                | 10.048            | 0            | 0           | 0             |
| 2018/01/09 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 4,279.4900                  | 4.2795                      | 3,867.6600            | 3.8677                | (9.623)           | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 | 9.90   | Put  | Bond Future | 1,337.1800                  | 1.3372                      | 929.7600              | 0.9298                | (30.469)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 | 9.89   | Call | Bond Future | 1,818.9300                  | 1.8189                      | 2,362.9300            | 2.3629                | 29.908            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 |        |      | Bond Future | 9.8377                      | 89.9972                     | 9.7261                | 90.9566               | (1.134)           | 0.0000       | 0.0000      | 21,014        |
| 2018/01/09 | 2044             | 01/02/2018 | 9.90   | Call | Bond Future | 1,865.5100                  | 1.8655                      | 2,417.5500            | 2.4175                | 29.592            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 | 9.89   | Put  | Bond Future | 1,375.0400                  | 1.3750                      | 959.5800              | 0.9596                | (30.214)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 | 9.91   | Call | Bond Future | 1,912.8100                  | 1.9128                      | 2,472.8300            | 2.4728                | 29.277            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 01/02/2018 | 9.91   | Put  | Bond Future | 1,300.1900                  | 1.3002                      | 900.7500              | 0.9008                | (30.722)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 | 10.10  | Call | Bond Future | 4,629.7400                  | 4.6297                      | 5,210.8600            | 5.2109                | 12.552            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 | 10.09  | Put  | Bond Future | 2,996.0300                  | 2.9960                      | 2,596.4800            | 2.5965                | (13.336)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 |        |      | Bond Future | 9.8988                      | 91.6788                     | 9.7839                | 92.6562               | (1.161)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 2044             | 03/05/2018 | 10.11  | Call | Bond Future | 4,677.1500                  | 4.6771                      | 5,261.5500            | 5.2615                | 12.495            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 | 10.11  | Put  | Bond Future | 2,927.2400                  | 2.9272                      | 2,534.2600            | 2.5343                | (13.425)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 | 10.10  | Put  | Bond Future | 2,961.3700                  | 2.9614                      | 2,565.1100            | 2.5651                | (13.381)          | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 03/05/2018 | 10.09  | Call | Bond Future | 4,582.7400                  | 4.5827                      | 5,160.5700            | 5.1606                | 12.609            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 5,316.8500                  | 5.3168                      | 5,875.0000            | 5.8750                | 10.498            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 |        |      | Bond Future | 9.9623                      | 89.0154                     | 9.8438                | 90.0113               | (1.189)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future | 5,228.9800                  | 5.2290                      | 5,781.8400            | 5.7818                | 10.573            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future | 4,504.0700                  | 4.5041                      | 4,061.1200            | 4.0611                | (9.834)           | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future | 4,428.0200                  | 4.4280                      | 3,990.3600            | 3.9904                | (9.884)           | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future | 5,272.9700                  | 5.2730                      | 5,828.4800            | 5.8285                | 10.535            | 0            | 0           | 0             |
| 2018/01/09 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future | 4,466.0400                  | 4.4660                      | 4,025.7400            | 4.0257                | (9.859)           | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 | 132.92 | Put  | Bond Future | 7,247.2000                  | 7.2472                      | 8,000.7500            | 8.0008                | 10.398            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 |        |      | Bond Future | 125.6728                    | 125.6728                    | 124.9192              | 124.9192              | (0.600)           | 0.0000       | 0.0000      | 21,632        |
| 2018/01/09 | 2046             | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 | 132.91 | Put  | Bond Future | 7,237.2000                  | 7.2372                      | 7,990.7500            | 7.9908                | 10.412            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 01/02/2018 | 132.90 | Put  | Bond Future | 7,227.2000                  | 7.2272                      | 7,980.7500            | 7.9808                | 10.427            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 |        |      | Bond Future | 126.4281                    | 126.4281                    | 125.6608              | 125.6608              | (0.607)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.93 | Put  | Bond Future | 1,501.8600                  | 1.5019                      | 2,269.2500            | 2.2693                | 51.096            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.95 | Put  | Bond Future | 1,521.8600                  | 1.5219                      | 2,289.2500            | 2.2893                | 50.424            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 03/05/2018 | 127.94 | Put  | Bond Future | 1,511.8600                  | 1.5119                      | 2,279.2500            | 2.2793                | 50.758            | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future | 0.0000                      | 0.0000                      | 745.3400              | 0.7453                | 100.000           | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 |        |      | Bond Future | 128.8165                    | 128.8165                    | 128.0347              | 128.0347              | (0.607)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future | 36.4900                     | 0.0365                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future | 26.4900                     | 0.0265                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future | 0.0000                      | 0.0000                      | 735.3400              | 0.7353                | 100.000           | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future | 0.0000                      | 0.0000                      | 755.3400              | 0.7553                | 100.000           | 0            | 0           | 0             |
| 2018/01/09 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future | 46.4900                     | 0.0465                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 | 140.23 | Put  | Bond Future | 8,093.4700                  | 8.0935                      | 8,098.4500            | 8.0985                | 0.062             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 |        |      | Bond Future | 132.1365                    | 132.1365                    | 132.1316              | 132.1316              | (0.004)           | 0.0000       | 0.0000      | 24,301        |
| 2018/01/09 | 2050             | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 | 140.25 | Put  | Bond Future | 8,113.4700                  | 8.1135                      | 8,118.4500            | 8.1185                | 0.061             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 | 140.24 | Put  | Bond Future | 8,103.4700                  | 8.1035                      | 8,108.4500            | 8.1085                | 0.061             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.62 | Put  | Bond Future | 1,007.0500                  | 1.0070                      | 1,012.0700            | 1.0121                | 0.498             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.61 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 |        |      | Bond Future | 134.6130                    | 134.6130                    | 134.6079              | 134.6079              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.62 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.61 | Put  | Bond Future | 997.0500                    | 0.9970                      | 1,002.0700            | 1.0021                | 0.503             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.63 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 03/05/2018 | 135.63 | Put  | Bond Future | 1,017.0500                  | 1.0170                      | 1,022.0700            | 1.0221                | 0.494             | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 2,117.2200                  | 2.1172                      | 2,122.1700            | 2.1222                | 0.234             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 2,097.2200                  | 2.0972                      | 2,102.1700            | 2.1022                | 0.236             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 02/08/2018 |        |      | Bond Future        | 135.4228                    | 135.4228                    | 135.4178              | 135.4178              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 2,107.2200                  | 2.1072                      | 2,112.1700            | 2.1122                | 0.235             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL37             | 01/02/2018 |        |      | Index Future       | 569.8310                    | 569.8310                    | 570.6830              | 570.6830              | 0.150             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL37             | 03/05/2018 |        |      | Index Future       | 580.4760                    | 580.4760                    | 581.3440              | 581.3440              | 0.150             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL37             | 02/08/2018 |        |      | Index Future       | 591.3560                    | 591.3560                    | 592.2410              | 592.2410              | 0.150             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL7T             | 01/02/2018 |        |      | Index Future       | 656.5780                    | 656.5780                    | 658.6570              | 658.6570              | 0.317             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL7T             | 03/05/2018 |        |      | Index Future       | 668.8440                    | 668.8440                    | 670.9610              | 670.9610              | 0.317             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | AL7T             | 02/08/2018 |        |      | Index Future       | 681.3800                    | 681.3800                    | 683.5380              | 683.5380              | 0.317             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | ALBI             | 01/02/2018 |        |      | Index Future       | 590.7510                    | 590.7510                    | 594.3520              | 594.3520              | 0.610             | 0.0000       | 0.0000      | 772           |
| 2018/01/09 | ALBI             | 03/05/2018 |        |      | Index Future       | 601.7870                    | 601.7870                    | 605.4550              | 605.4550              | 0.610             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | ALBI             | 02/08/2018 |        |      | Index Future       | 613.0660                    | 613.0660                    | 616.8040              | 616.8040              | 0.610             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C035             | 28/02/2035 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C040             | 06/10/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C040             | 31/01/2040 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C044             | 31/01/2044 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C048             | 28/02/2048 |        |      | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.31 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 01/02/2018 |        |      | Bond Future        | 129.2526                    | 129.2526                    | 129.2500              | 129.2500              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.29 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.29 | Put  | Bond Future        | 3,037.4100                  | 3.0374                      | 3,040.0300            | 3.0400                | 0.086             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.31 | Put  | Bond Future        | 3,057.4100                  | 3.0574                      | 3,060.0300            | 3.0600                | 0.086             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.30 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 01/02/2018 | 132.30 | Put  | Bond Future        | 3,047.4100                  | 3.0474                      | 3,050.0300            | 3.0500                | 0.086             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.20 | Put  | Bond Future        | 3,284.7500                  | 3.2848                      | 3,287.2400            | 3.2872                | 0.076             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 |        |      | Bond Future        | 129.9152                    | 129.9152                    | 129.9128              | 129.9128              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.19 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.19 | Put  | Bond Future        | 3,274.7500                  | 3.2748                      | 3,277.2400            | 3.2772                | 0.076             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.20 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.18 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 03/05/2018 | 133.18 | Put  | Bond Future        | 3,264.7500                  | 3.2648                      | 3,267.2400            | 3.2672                | 0.076             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 |        |      | Bond Future        | 132.3694                    | 132.3694                    | 132.3670              | 132.3670              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        | 2,560.6200                  | 2.5606                      | 2,563.0400            | 2.5630                | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        | 2,580.6200                  | 2.5806                      | 2,583.0400            | 2.5830                | 0.094             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        | 2,570.6200                  | 2.5706                      | 2,573.0400            | 2.5730                | 0.094             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 | 11.00  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 | 10.99  | Call | Bond Future        | 1,197.8900                  | 1.1979                      | 1,759.4500            | 1.7594                | 46.879            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 |        |      | Bond Future        | 10.7903                     | 78.3914                     | 10.6982               | 78.9529               | (0.853)           | 0.0000       | 0.0000      | 9,466         |
| 2018/01/09 | ES33             | 01/02/2018 | 11.00  | Call | Bond Future        | 1,257.1200                  | 1.2571                      | 1,818.6800            | 1.8187                | 44.670            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 | 10.99  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 | 11.01  | Call | Bond Future        | 1,316.2700                  | 1.3163                      | 1,877.8300            | 1.8778                | 42.663            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 01/02/2018 | 11.01  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.22  | Call | Bond Future        | 1,936.4800                  | 1.9365                      | 2,508.5400            | 2.5085                | 29.541            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.20  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 |        |      | Bond Future        | 10.8895                     | 76.0645                     | 10.7943               | 76.6366               | (0.874)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.22  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.20  | Call | Bond Future        | 1,821.4100                  | 1.8214                      | 2,393.4700            | 2.3935                | 31.408            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.21  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 03/05/2018 | 11.21  | Call | Bond Future        | 1,878.9800                  | 1.8790                      | 2,451.0400            | 2.4510                | 30.445            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        | 873.1700                    | 0.8732                      | 1,456.0600            | 1.4561                | 66.756            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 |        |      | Bond Future        | 10.9902                     | 77.4897                     | 10.8917               | 78.0726               | (0.897)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        | 930.9200                    | 0.9309                      | 1,513.8100            | 1.5138                | 62.614            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        | 988.6100                    | 0.9886                      | 1,571.5000            | 1.5715                | 58.961            | 0            | 0           | 0             |
| 2018/01/09 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | ES42             | 01/02/2018 |        |      | Bond Future        | 11.0746                     | 80.8623                     | 10.9675               | 81.5983               | (0.967)           | 0.0000       | 0.0000      | 7,957         |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | ES42             | 03/05/2018 |        |      | Bond Future        | 11.1769                     | 78.1117                     | 11.0660               | 78.8615               | (0.992)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | ES42             | 02/08/2018 |        |      | Bond Future        | 11.2788                     | 79.5751                     | 11.1640               | 80.3390               | (1.018)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.04 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 |        |      | GOVI               | 589.4550                    | 589.4550                    | 593.0260              | 593.0260              | 0.606             | 0.0000       | 0.0000      | 715           |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.03 | Call | GOVI               | 84,250.0000                 | 8.4250                      | 119,960.0000          | 11.9960               | 42.386            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.03 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.04 | Call | GOVI               | 84,150.0000                 | 8.4150                      | 119,860.0000          | 11.9860               | 42.436            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.02 | Call | GOVI               | 84,350.0000                 | 8.4350                      | 120,060.0000          | 12.0060               | 42.336            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 01/02/2018 | 581.02 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.29 | Call | GOVI               | 101,760.0000                | 10.1760                     | 138,140.0000          | 13.8140               | 35.751            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.27 | Call | GOVI               | 101,960.0000                | 10.1960                     | 138,340.0000          | 13.8340               | 35.681            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 |        |      | GOVI               | 600.4660                    | 600.4660                    | 604.1040              | 604.1040              | 0.606             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.27 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.29 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.28 | Call | GOVI               | 101,860.0000                | 10.1860                     | 138,240.0000          | 13.8240               | 35.716            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 03/05/2018 | 590.28 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 |        |      | GOVI               | 611.7210                    | 611.7210                    | 615.4280              | 615.4280              | 0.606             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 60,110.0000                 | 6.0110                      | 97,180.0000           | 9.7180                | 61.670            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 60,010.0000                 | 6.0010                      | 97,080.0000           | 9.7080                | 61.773            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 60,210.0000                 | 6.0210                      | 97,280.0000           | 9.7280                | 61.568            | 0            | 0           | 0             |
| 2018/01/09 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IGOV             | 01/02/2018 |        |      | Index Future       | 253.5100                    | 253.5100                    | 253.3720              | 253.3720              | (0.054)           | 0.0000       | 0.0000      | 879           |
| 2018/01/09 | IGOV             | 03/05/2018 |        |      | Index Future       | 258.2600                    | 258.2600                    | 258.1200              | 258.1200              | (0.054)           | 0.0000       | 0.0000      | 269           |
| 2018/01/09 | IGOV             | 02/08/2018 |        |      | Index Future       | 263.1390                    | 263.1390                    | 262.9970              | 262.9970              | (0.054)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS01             | 15/03/2018 |        |      | Interest Rate Swap | 99.7200                     | 99.7200                     | 99.7200               | 99.7200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.8700                     | 99.8700                     | 99.8800               | 99.8800               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.4200                    | 100.4200                    | 100.4300              | 100.4300              | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.4200                     | 99.4200                     | 99.4200               | 99.4200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 99.0100                     | 99.0100                     | 99.0100               | 99.0100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.5600                     | 98.5600                     | 98.5700               | 98.5700               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.4700                     | 98.4700                     | 98.4700               | 98.4700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.8100                     | 98.8100                     | 98.8100               | 98.8100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.1700                     | 99.1700                     | 99.1700               | 99.1700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.5300                     | 99.5300                     | 99.5300               | 99.5300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 99.9000                     | 99.9000                     | 99.9000               | 99.9000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 100.8400                    | 100.8400                    | 100.8300              | 100.8300              | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.5900                     | 98.5900                     | 98.5700               | 98.5700               | (0.020)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 96.0500                     | 96.0500                     | 96.0300               | 96.0300               | (0.021)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 95.2600                     | 95.2600                     | 95.2400               | 95.2400               | (0.021)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 94.4500                     | 94.4500                     | 94.4200               | 94.4200               | (0.032)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 94.6200                     | 94.6200                     | 94.5700               | 94.5700               | (0.053)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 96.8000                     | 96.8000                     | 96.7400               | 96.7400               | (0.062)           | 0.0000       | 0.0000      | 51            |
| 2018/01/09 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 96.9300                     | 96.9300                     | 96.8700               | 96.8700               | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 98.1000                     | 98.1000                     | 98.0400               | 98.0400               | (0.061)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 100.2900                    | 100.2900                    | 100.2300              | 100.2300              | (0.060)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 101.5300                    | 101.5300                    | 101.4700              | 101.4700              | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 96.6400                     | 96.6400                     | 96.5800               | 96.5800               | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 94.9300                     | 94.9300                     | 94.7300               | 94.7300               | (0.211)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 91.9500                     | 91.9500                     | 91.7300               | 91.7300               | (0.239)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 90.7000                     | 90.7000                     | 90.4600               | 90.4600               | (0.265)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 92.8600                     | 92.8600                     | 92.6000               | 92.6000               | (0.280)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 96.6400                     | 96.6400                     | 96.3800               | 96.3800               | (0.269)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 95.2100                     | 95.2100                     | 94.9500               | 94.9500               | (0.273)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 97.2700                     | 97.2700                     | 97.0100               | 97.0100               | (0.267)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 100.9800                    | 100.9800                    | 100.7300              | 100.7300              | (0.248)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 101.3300                    | 101.3300                    | 101.0800              | 101.0800              | (0.247)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 96.5800                     | 96.5800                     | 96.3300               | 96.3300               | (0.259)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 17/01/2018 |        |      | Jibar Tradeable Future | 6.9700                      | 93.0300                     | 6.9700                | 93.0300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 21/02/2018 |        |      | Jibar Tradeable Future | 6.9000                      | 93.1000                     | 6.9000                | 93.1000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 6.8350                      | 93.1650                     | 6.8350                | 93.1650               | 0.000             | 0.0000       | 0.0000      | 2,500         |
| 2018/01/09 | JBAF             | 18/04/2018 |        |      | Jibar Tradeable Future | 6.7800                      | 93.2200                     | 6.7800                | 93.2200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8200                      | 93.1800                     | 6.8200                | 93.1800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.9600                      | 93.0400                     | 6.9600                | 93.0400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 7.0400                      | 92.9600                     | 7.0400                | 92.9600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 7.1100                      | 92.8900                     | 7.1100                | 92.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 7.1100                      | 92.8900                     | 7.1100                | 92.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R023             | 01/02/2018 | 8.33   | Put  | Bond Future            | 92.4000                     | 0.0924                      | 68.1800               | 0.0682                | (26.212)          | 0            | 0           | 0             |
| 2018/01/09 | R023             | 01/02/2018 |        |      | Bond Future            | 7.8943                      | 102.8033                    | 7.8533                | 102.9712              | (0.519)           | 0.0000       | 0.0000      | 60,572        |
| 2018/01/09 | R023             | 01/02/2018 | 8.32   | Call | Bond Future            | 1,820.8400                  | 1.8208                      | 1,963.5700            | 1.9636                | 7.839             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 01/02/2018 | 8.32   | Put  | Bond Future            | 97.2800                     | 0.0973                      | 72.0400               | 0.0720                | (25.946)          | 0            | 0           | 0             |
| 2018/01/09 | R023             | 01/02/2018 | 8.33   | Call | Bond Future            | 1,856.0100                  | 1.8560                      | 1,999.7600            | 1.9998                | 7.745             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 01/02/2018 | 8.31   | Call | Bond Future            | 1,785.8000                  | 1.7858                      | 1,927.4900            | 1.9275                | 7.934             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 01/02/2018 | 8.31   | Put  | Bond Future            | 102.3100                    | 0.1023                      | 76.0300               | 0.0760                | (25.687)          | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 8.27   | Call | Bond Future            | 2,160.3600                  | 2.1604                      | 2,270.4600            | 2.2705                | 5.096             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 |        |      | Bond Future            | 7.9128                      | 100.7942                    | 7.8693                | 100.9653              | (0.550)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R023             | 03/05/2018 | 8.27   | Put  | Bond Future | 770.4100                    | 0.7704                      | 709.3400              | 0.7093                | (7.927)           | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 8.28   | Call | Bond Future | 2,186.4400                  | 2.1864                      | 2,297.2500            | 2.2972                | 5.068             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 8.29   | Put  | Bond Future | 745.5900                    | 0.7456                      | 685.9400              | 0.6859                | (8.000)           | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 9.19   | Call | Bond Future | 4,992.6900                  | 4.9927                      | 5,148.7200            | 5.1487                | 3.125             | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 9.19   | Put  | Bond Future | 130.5200                    | 0.1305                      | 115.3800              | 0.1154                | (11.600)          | 0            | 0           | 2,500         |
| 2018/01/09 | R023             | 03/05/2018 | 8.28   | Put  | Bond Future | 757.9200                    | 0.7579                      | 697.5600              | 0.6976                | (7.964)           | 0            | 0           | 0             |
| 2018/01/09 | R023             | 03/05/2018 | 8.29   | Call | Bond Future | 2,212.6600                  | 2.2127                      | 2,324.1800            | 2.3242                | 5.040             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 | 9.75   | Call | Bond Future | 1,187.1800                  | 1.1872                      | 1,917.7000            | 1.9177                | 61.534            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 | 9.73   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 |        |      | Bond Future | 9.5990                      | 97.8683                     | 9.5074                | 98.5988               | (0.953)           | 0.0000       | 0.0000      | 48,902        |
| 2018/01/09 | R035             | 01/02/2018 | 9.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 | 9.73   | Call | Bond Future | 1,031.2800                  | 1.0313                      | 1,761.8000            | 1.7618                | 70.836            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 | 9.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 01/02/2018 | 9.74   | Call | Bond Future | 1,109.2800                  | 1.1093                      | 1,839.8000            | 1.8398                | 65.855            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.91   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 |        |      | Bond Future | 9.6575                      | 95.1965                     | 9.5631                | 95.9408               | (0.978)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.90   | Call | Bond Future | 1,871.4300                  | 1.8714                      | 2,615.6700            | 2.6157                | 39.769            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.90   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.91   | Call | Bond Future | 1,947.3900                  | 1.9474                      | 2,691.6300            | 2.6916                | 38.217            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.89   | Call | Bond Future | 1,795.3800                  | 1.7954                      | 2,539.6200            | 2.5396                | 41.453            | 0            | 0           | 0             |
| 2018/01/09 | R035             | 03/05/2018 | 9.89   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.96   | Call | Bond Future | 2,579.9400                  | 2.5799                      | 2,869.7600            | 2.8698                | 11.234            | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.50   | Put  | Bond Future | 1,456.3000                  | 1.4563                      | 1,221.1500            | 1.2211                | (16.147)          | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 9.00   | Call | Bond Future | 2,788.9200                  | 2.7889                      | 3,088.5600            | 3.0886                | 10.744            | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 9.25   | Call | Bond Future | 4,192.8100                  | 4.1928                      | 4,535.6500            | 4.5356                | 8.177             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 |        |      | Bond Future | 8.6092                      | 112.8992                    | 8.5530                | 113.2694              | (0.652)           | 0.0000       | 0.0000      | 113,515       |
| 2018/01/09 | R186             | 01/02/2018 | 8.50   | Call | Bond Future | 734.8900                    | 0.7349                      | 869.9500              | 0.8700                | 18.378            | 0            | 0           | 1,460         |
| 2018/01/09 | R186             | 01/02/2018 | 7.75   | Put  | Bond Future | 5,855.9100                  | 5.8559                      | 5,488.8900            | 5.4889                | (6.268)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 7.75   | Call | Bond Future | 10.2700                     | 0.0103                      | 13.4600               | 0.0135                | 31.061            | 0            | 0           | 1,460         |
| 2018/01/09 | R186             | 01/02/2018 | 8.97   | Call | Bond Future | 2,631.7100                  | 2.6317                      | 2,924.0600            | 2.9241                | 11.109            | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.96   | Put  | Bond Future | 303.8100                    | 0.3038                      | 223.4200              | 0.2234                | (26.461)          | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 9.00   | Put  | Bond Future | 257.1600                    | 0.2572                      | 186.5900              | 0.1866                | (27.442)          | 0            | 0           | 6,200         |
| 2018/01/09 | R186             | 01/02/2018 | 8.75   | Put  | Bond Future | 672.7600                    | 0.6728                      | 528.2800              | 0.5283                | (21.476)          | 0            | 0           | 775           |
| 2018/01/09 | R186             | 01/02/2018 | 9.25   | Put  | Bond Future | 81.2500                     | 0.0813                      | 53.8800               | 0.0539                | (33.686)          | 0            | 0           | 775           |
| 2018/01/09 | R186             | 01/02/2018 | 8.97   | Put  | Bond Future | 291.6000                    | 0.2916                      | 213.7400              | 0.2137                | (26.701)          | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.98   | Call | Bond Future | 2,683.7700                  | 2.6838                      | 2,978.6000            | 2.9786                | 10.986            | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.98   | Put  | Bond Future | 279.7200                    | 0.2797                      | 204.3400              | 0.2043                | (26.948)          | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 8.75   | Call | Bond Future | 1,593.7600                  | 1.5938                      | 1,819.4900            | 1.8195                | 14.163            | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 9.65   | Call | Bond Future | 6,584.6500                  | 6.5847                      | 6,951.2600            | 6.9513                | 5.568             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 01/02/2018 | 9.65   | Put  | Bond Future | 8.1500                      | 0.0082                      | 4.5500                | 0.0046                | (44.172)          | 0            | 0           | 1,950         |
| 2018/01/09 | R186             | 03/05/2018 | 10.14  | Put  | Bond Future | 215.3600                    | 0.2154                      | 185.9900              | 0.1860                | (13.638)          | 0            | 0           | 1,120         |
| 2018/01/09 | R186             | 03/05/2018 | 8.69   | Call | Bond Future | 2,579.8300                  | 2.5798                      | 2,771.7600            | 2.7718                | 7.440             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.72   | Put  | Bond Future | 499.9900                    | 0.5000                      | 441.7100              | 0.4417                | (11.656)          | 0            | 0           | 10,640        |
| 2018/01/09 | R186             | 03/05/2018 | 8.92   | Call | Bond Future | 3,422.9200                  | 3.4229                      | 3,649.5300            | 3.6495                | 6.620             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.91   | Put  | Bond Future | 1,763.3600                  | 1.7634                      | 1,611.3400            | 1.6113                | (8.621)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 |        |      | Bond Future | 8.6551                      | 115.0085                    | 8.5965                | 115.3857              | (0.677)           | 0.0000       | 0.0000      | 200           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R186             | 03/05/2018 | 9.30   | Put  | Bond Future | 1,009.6900            | 1.0097              | 908.9400        | 0.9089        | (9.978)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.30   | Call | Bond Future | 5,049.4700            | 5.0495              | 5,325.9000      | 5.3259        | 5.474             | 0            | 0           | 1,120         |
| 2018/01/09 | R186             | 03/05/2018 | 10.14  | Call | Bond Future | 9,230.0400            | 9.2300              | 9,577.8500      | 9.5778        | 3.768             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.93   | Call | Bond Future | 3,462.2200            | 3.4622              | 3,690.2800      | 3.6903        | 6.587             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.93   | Put  | Bond Future | 1,715.9400            | 1.7159              | 1,566.8200      | 1.5668        | (8.690)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.69   | Put  | Bond Future | 2,356.0500            | 2.3560              | 2,170.8000      | 2.1708        | (7.863)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.72   | Call | Bond Future | 7,066.5800            | 7.0666              | 7,385.4800      | 7.3855        | 4.513             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.19   | Put  | Bond Future | 1,188.0100            | 1.1880              | 1,074.0100      | 1.0740        | (9.596)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.92   | Put  | Bond Future | 1,739.5300            | 1.7395              | 1,588.9600      | 1.5890        | (8.656)           | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 8.91   | Call | Bond Future | 3,383.8200            | 3.3838              | 3,608.9800      | 3.6090        | 6.654             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.75   | Call | Bond Future | 7,216.5800            | 7.2166              | 7,538.0300      | 7.5380        | 4.454             | 0            | 0           | 0             |
| 2018/01/09 | R186             | 03/05/2018 | 9.75   | Put  | Bond Future | 472.5500              | 0.4726              | 416.8200        | 0.4168        | (11.793)          | 0            | 0           | 3,200         |
| 2018/01/09 | R186             | 03/05/2018 | 9.19   | Call | Bond Future | 4,552.6500            | 4.5526              | 4,815.8300      | 4.8158        | 5.781             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 | 301.68 | Put  | Bond Future | 2,876.5100            | 2.8765              | 2,890.2200      | 2.8902        | 0.477             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 |        |      | Bond Future | 298.8035              | 298.8035            | 298.7898        | 298.7898      | (0.005)           | 0.0000       | 0.0000      | 2,350         |
| 2018/01/09 | R197             | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 | 301.67 | Put  | Bond Future | 2,866.5100            | 2.8665              | 2,880.2200      | 2.8802        | 0.478             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 01/02/2018 | 301.66 | Put  | Bond Future | 2,856.5100            | 2.8565              | 2,870.2200      | 2.8702        | 0.480             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.46 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 |        |      | Bond Future | 304.4029              | 304.4029            | 304.3897        | 304.3897      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.44 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.44 | Put  | Bond Future | 37.0700               | 0.0371              | 50.3500         | 0.0504        | 35.824            | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.46 | Put  | Bond Future | 57.0700               | 0.0571              | 70.3500         | 0.0704        | 23.270            | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.45 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R197             | 03/05/2018 | 304.45 | Put  | Bond Future | 47.0700               | 0.0471              | 60.3500         | 0.0604        | 28.213            | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 | 249.07 | Call | Bond Future | 1.2800                | 0.0013              | 0.9900          | 0.0010        | (22.656)          | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 | 249.06 | Put  | Bond Future | 9,312.0900            | 9.3121              | 9,320.9600      | 9.3210        | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 |        |      | Bond Future | 239.7492              | 239.7492            | 239.7400        | 239.7400      | (0.004)           | 0.0000       | 0.0000      | 21,504        |
| 2018/01/09 | R202             | 01/02/2018 | 249.08 | Call | Bond Future | 1.2600                | 0.0013              | 0.9700          | 0.0010        | (23.016)          | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 | 249.08 | Put  | Bond Future | 9,332.0600            | 9.3321              | 9,340.9300      | 9.3409        | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 | 249.07 | Put  | Bond Future | 9,322.0800            | 9.3221              | 9,330.9500      | 9.3310        | 0.095             | 0            | 0           | 0             |
| 2018/01/09 | R202             | 01/02/2018 | 249.06 | Call | Bond Future | 1.2900                | 0.0013              | 1.0000          | 0.0010        | (22.481)          | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.48 | Put  | Bond Future | 4,624.9400            | 4.6249              | 4,620.6500      | 4.6206        | (0.093)           | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.47 | Call | Bond Future | 1,390.1900            | 1.3902              | 1,376.7500      | 1.3768        | (0.967)           | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 |        |      | Bond Future | 244.2421              | 244.2421            | 244.2330        | 244.2330      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.48 | Call | Bond Future | 1,387.0700            | 1.3871              | 1,373.6400      | 1.3736        | (0.968)           | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.47 | Put  | Bond Future | 4,618.0600            | 4.6181              | 4,613.7600      | 4.6138        | (0.093)           | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.49 | Call | Bond Future | 1,383.9600            | 1.3840              | 1,370.5400      | 1.3705        | (0.970)           | 0            | 0           | 0             |
| 2018/01/09 | R202             | 03/05/2018 | 247.49 | Put  | Bond Future | 4,631.8300            | 4.6318              | 4,627.5500      | 4.6275        | (0.092)           | 0            | 0           | 0             |
| 2018/01/09 | R204             | 01/02/2018 | 7.27   | Call | Bond Future | 207.5400              | 0.2075              | 233.5000        | 0.2335        | 12.508            | 0            | 0           | 0             |
| 2018/01/09 | R204             | 01/02/2018 |        |      | Bond Future | 7.0649                | 101.7963            | 7.0228          | 101.8316      | (0.596)           | 0.0000       | 0.0000      | 30,625        |
| 2018/01/09 | R204             | 01/02/2018 | 7.25   | Call | Bond Future | 194.9400              | 0.1949              | 220.1000        | 0.2201        | 12.907            | 0            | 0           | 0             |
| 2018/01/09 | R204             | 01/02/2018 | 7.25   | Put  | Bond Future | 40.1400               | 0.0401              | 30.0200         | 0.0300        | (25.212)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R204             | 01/02/2018 | 7.27   | Put  | Bond Future | 36.0300               | 0.0360              | 26.7100         | 0.0267        | (25.867)          | 0            | 0           | 0             |
| 2018/01/09 | R204             | 01/02/2018 | 7.26   | Call | Bond Future | 201.2000              | 0.2012              | 226.7600        | 0.2268        | 12.704            | 0            | 0           | 0             |
| 2018/01/09 | R204             | 01/02/2018 | 7.26   | Put  | Bond Future | 38.0400               | 0.0380              | 28.3200         | 0.0283        | (25.552)          | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.10   | Put  | Bond Future | 107.8300              | 0.1078              | 94.4500         | 0.0945        | (12.408)          | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 |        |      | Bond Future | 6.8665                | 103.6982            | 6.8069          | 103.7342      | (0.868)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.09   | Call | Bond Future | 244.5200              | 0.2445              | 266.9200        | 0.2669        | 9.161             | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.09   | Put  | Bond Future | 109.8600              | 0.1099              | 96.2900         | 0.0963        | (12.352)          | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.10   | Call | Bond Future | 248.5100              | 0.2485              | 271.1000        | 0.2711        | 9.090             | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.08   | Call | Bond Future | 240.5600              | 0.2406              | 262.7700        | 0.2628        | 9.233             | 0            | 0           | 0             |
| 2018/01/09 | R204             | 03/05/2018 | 7.08   | Put  | Bond Future | 111.9200              | 0.1119              | 98.1600         | 0.0982        | (12.294)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 | 7.61   | Put  | Bond Future | 34.7200               | 0.0347              | 22.7000         | 0.0227        | (34.620)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 | 7.60   | Call | Bond Future | 647.0800              | 0.6471              | 726.1400        | 0.7261        | 12.218            | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 |        |      | Bond Future | 7.2558                | 100.4234            | 7.2043          | 100.5151      | (0.710)           | 0.0000       | 0.0000      | 45,523        |
| 2018/01/09 | R207             | 01/02/2018 | 7.61   | Call | Bond Future | 662.5300              | 0.6625              | 742.2200        | 0.7422        | 12.028            | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 | 7.60   | Put  | Bond Future | 36.9200               | 0.0369              | 24.2700         | 0.0243        | (34.263)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 | 7.62   | Call | Bond Future | 678.0900              | 0.6781              | 758.3800        | 0.7584        | 11.841            | 0            | 0           | 0             |
| 2018/01/09 | R207             | 01/02/2018 | 7.62   | Put  | Bond Future | 32.6300               | 0.0326              | 21.2100         | 0.0212        | (34.998)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.57   | Call | Bond Future | 788.9000              | 0.7889              | 852.4800        | 0.8525        | 8.059             | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.56   | Put  | Bond Future | 242.9200              | 0.2429              | 212.6000        | 0.2126        | (12.481)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 |        |      | Bond Future | 7.2170                | 102.2996            | 7.1573          | 102.3931      | (0.827)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.58   | Call | Bond Future | 799.9200              | 0.7999              | 863.9200        | 0.8639        | 8.001             | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.58   | Put  | Bond Future | 233.8100              | 0.2338              | 204.3500        | 0.2043        | (12.600)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.57   | Put  | Bond Future | 238.3300              | 0.2383              | 208.4500        | 0.2084        | (12.537)          | 0            | 0           | 0             |
| 2018/01/09 | R207             | 03/05/2018 | 7.56   | Call | Bond Future | 777.9500              | 0.7780              | 841.0900        | 0.8411        | 8.116             | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 | 7.85   | Put  | Bond Future | 94.5600               | 0.0946              | 68.9300         | 0.0689        | (27.104)          | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 |        |      | Bond Future | 7.5438                | 100.1927            | 7.4976          | 100.3184      | (0.612)           | 0.0000       | 0.0000      | 35,538        |
| 2018/01/09 | R208             | 01/02/2018 | 7.84   | Call | Bond Future | 900.7700              | 0.9008              | 999.8300        | 0.9998        | 10.997            | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 | 7.84   | Put  | Bond Future | 99.5000               | 0.0995              | 72.8400         | 0.0728        | (26.794)          | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 | 7.85   | Call | Bond Future | 922.7400              | 0.9227              | 1,022.8300      | 1.0228        | 10.847            | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 | 7.83   | Call | Bond Future | 879.0000              | 0.8790              | 976.9900        | 0.9770        | 11.148            | 0            | 0           | 0             |
| 2018/01/09 | R208             | 01/02/2018 | 7.83   | Put  | Bond Future | 104.6500              | 0.1046              | 76.9200         | 0.0769        | (26.498)          | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.77   | Call | Bond Future | 1,118.1300            | 1.1181              | 1,195.4100      | 1.1954        | 6.912             | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 |        |      | Bond Future | 7.5423                | 98.6633             | 7.4916          | 98.7915       | (0.671)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.77   | Put  | Bond Future | 544.5200              | 0.5445              | 493.6900        | 0.4937        | (9.335)           | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.78   | Call | Bond Future | 1,133.8900            | 1.1339              | 1,211.7800      | 1.2118        | 6.869             | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.79   | Put  | Bond Future | 526.1900              | 0.5262              | 476.5700        | 0.4766        | (9.430)           | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.78   | Put  | Bond Future | 535.1900              | 0.5352              | 484.9700        | 0.4850        | (9.384)           | 0            | 0           | 0             |
| 2018/01/09 | R208             | 03/05/2018 | 7.79   | Call | Bond Future | 1,149.9700            | 1.1500              | 1,228.4600      | 1.2285        | 6.825             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.72   | Call | Bond Future | 1,903.3600            | 1.9034              | 2,314.4400      | 2.3144        | 21.598            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.73   | Call | Bond Future | 1,946.8500            | 1.9469              | 2,362.8000      | 2.3628        | 21.365            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.71   | Put  | Bond Future | 707.9000              | 0.7079              | 497.6300        | 0.4976        | (29.703)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 10.10  | Call | Bond Future | 3,808.4300            | 3.8084              | 4,357.6300      | 4.3576        | 14.421            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.85   | Call | Bond Future | 2,502.2100            | 2.5022              | 2,971.7300      | 2.9717        | 18.764            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.33   | Call | Bond Future | 615.8600              | 0.6159              | 816.3400        | 0.8163        | 32.553            | 0            | 0           | 220           |
| 2018/01/09 | R209             | 01/02/2018 | 10.22  | Put  | Bond Future | 102.1600              | 0.1022              | 58.7200         | 0.0587        | (42.522)          | 0            | 0           | 739           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R209             | 01/02/2018 | 9.75   | Call | Bond Future | 2,035.1800            | 2.0352              | 2,460.7000      | 2.4607        | 20.908            | 0            | 0           | 5,000         |
| 2018/01/09 | R209             | 01/02/2018 |        |      | Bond Future | 9.5361                | 74.0961             | 9.4448          | 74.7126       | (0.958)           | 0.0000       | 0.0000      | 146,029       |
| 2018/01/09 | R209             | 01/02/2018 | 9.73   | Put  | Bond Future | 663.7300              | 0.6637              | 463.2400        | 0.4632        | (30.207)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.71   | Call | Bond Future | 1,860.2500            | 1.8603              | 2,266.4200      | 2.2664        | 21.834            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.88   | Call | Bond Future | 2,649.6700            | 2.6497              | 3,131.0600      | 3.1311        | 18.168            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.88   | Put  | Bond Future | 397.2000              | 0.3972              | 262.1500        | 0.2621        | (34.001)          | 0            | 0           | 220           |
| 2018/01/09 | R209             | 01/02/2018 | 9.59   | Call | Bond Future | 1,381.8600            | 1.3819              | 1,725.2800      | 1.7253        | 24.852            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.59   | Put  | Bond Future | 1,021.8100            | 1.0218              | 748.7900        | 0.7488        | (26.719)          | 0            | 0           | 377           |
| 2018/01/09 | R209             | 01/02/2018 | 9.72   | Put  | Bond Future | 685.5800              | 0.6856              | 480.2200        | 0.4802        | (29.954)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 10.10  | Put  | Bond Future | 170.0200              | 0.1700              | 102.7800        | 0.1028        | (39.548)          | 0            | 0           | 3,000         |
| 2018/01/09 | R209             | 01/02/2018 | 9.85   | Put  | Bond Future | 442.0000              | 0.4420              | 295.0800        | 0.2951        | (33.240)          | 0            | 0           | 7,500         |
| 2018/01/09 | R209             | 01/02/2018 | 9.33   | Put  | Bond Future | 2,018.4500            | 2.0184              | 1,602.4900      | 1.6025        | (20.608)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 10.22  | Call | Bond Future | 4,479.0700            | 4.4791              | 5,052.0700      | 5.0521        | 12.793            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.75   | Put  | Bond Future | 621.6500              | 0.6216              | 430.7300        | 0.4307        | (30.712)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 10.00  | Call | Bond Future | 3,267.2500            | 3.2673              | 3,789.7700      | 3.7898        | 15.993            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 10.00  | Put  | Bond Future | 253.6100              | 0.2536              | 159.6900        | 0.1597        | (37.033)          | 0            | 0           | 7,488         |
| 2018/01/09 | R209             | 01/02/2018 | 9.89   | Call | Bond Future | 2,699.5100            | 2.6995              | 3,184.7200      | 3.1847        | 17.974            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.89   | Put  | Bond Future | 383.1300              | 0.3831              | 251.9000        | 0.2519        | (34.252)          | 0            | 0           | 157           |
| 2018/01/09 | R209             | 01/02/2018 | 9.32   | Put  | Bond Future | 2,065.6000            | 2.0656              | 1,644.4500      | 1.6444        | (20.389)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.32   | Call | Bond Future | 593.9300              | 0.5939              | 789.2200        | 0.7892        | 32.881            | 0            | 0           | 157           |
| 2018/01/09 | R209             | 01/02/2018 | 9.87   | Call | Bond Future | 2,600.1500            | 2.6001              | 3,077.6600      | 3.0777        | 18.365            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.87   | Put  | Bond Future | 411.6800              | 0.4117              | 272.7500        | 0.2727        | (33.747)          | 0            | 0           | 739           |
| 2018/01/09 | R209             | 01/02/2018 | 9.52   | Put  | Bond Future | 1,245.9000            | 1.2459              | 934.1700        | 0.9342        | (25.020)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/02/2018 | 9.52   | Call | Bond Future | 1,137.6500            | 1.1377              | 1,442.3600      | 1.4424        | 26.784            | 0            | 0           | 739           |
| 2018/01/09 | R209             | 03/05/2018 | 10.73  | Call | Bond Future | 7,616.9600            | 7.6170              | 8,150.5600      | 8.1506        | 7.005             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.75   | Call | Bond Future | 3,371.6300            | 3.3716              | 3,734.0400      | 3.7340        | 10.749            | 0            | 0           | 435           |
| 2018/01/09 | R209             | 03/05/2018 | 10.00  | Call | Bond Future | 4,348.6800            | 4.3487              | 4,764.6500      | 4.7646        | 9.565             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.85   | Put  | Bond Future | 2,046.8300            | 2.0468              | 1,803.3600      | 1.8034        | (11.895)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 |        |      | Bond Future | 9.5889                | 72.3311             | 9.4949          | 72.9592       | (0.980)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 10.73  | Put  | Bond Future | 600.9100              | 0.6009              | 506.4800        | 0.5065        | (15.714)          | 0            | 0           | 435           |
| 2018/01/09 | R209             | 03/05/2018 | 9.75   | Put  | Bond Future | 2,313.5700            | 2.3136              | 2,047.9500      | 2.0479        | (11.481)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.85   | Call | Bond Future | 3,749.8700            | 3.7499              | 4,134.4300      | 4.1344        | 10.255            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 10.22  | Call | Bond Future | 5,285.6500            | 5.2857              | 5,743.1600      | 5.7432        | 8.656             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 10.22  | Put  | Bond Future | 1,271.3000            | 1.2713              | 1,100.7800      | 1.1008        | (13.413)          | 0            | 0           | 435           |
| 2018/01/09 | R209             | 03/05/2018 | 10.00  | Put  | Bond Future | 1,694.5500            | 1.6946              | 1,482.4900      | 1.4825        | (12.514)          | 0            | 0           | 5,000         |
| 2018/01/09 | R209             | 03/05/2018 | 9.86   | Call | Bond Future | 3,788.7200            | 3.7887              | 4,175.4300      | 4.1754        | 10.207            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.84   | Call | Bond Future | 3,711.3500            | 3.7113              | 4,093.7300      | 4.0937        | 10.303            | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.84   | Put  | Bond Future | 2,072.4100            | 2.0724              | 1,826.7600      | 1.8268        | (11.853)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 03/05/2018 | 9.86   | Put  | Bond Future | 2,021.6700            | 2.0217              | 1,780.3500      | 1.7803        | (11.937)          | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 3,720.6200            | 3.7206              | 4,059.6900      | 4.0597        | 9.113             | 0            | 0           | 435           |
| 2018/01/09 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 6,475.4400            | 6.4754              | 6,930.6300      | 6.9306        | 7.029             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 1,840.2000            | 1.8402              | 1,656.9100      | 1.6569        | (9.960)           | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 |        |      | Bond Future | 9.6418                | 73.6864             | 9.5450          | 74.3263       | (1.003)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.84  | Call | Bond Future | 8,400.9900            | 8.4010              | 8,914.6400      | 8.9146        | 6.114             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.84  | Put  | Bond Future | 1,129.3000            | 1.1293              | 1,003.1000      | 1.0031        | (11.175)          | 0            | 0           | 435           |
| 2018/01/09 | R209             | 02/08/2018 | 10.21  | Call | Bond Future | 5,777.3000            | 5.7773              | 6,208.1300      | 6.2081        | 7.457             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.21  | Put  | Bond Future | 2,182.7000            | 2.1827              | 1,973.6800      | 1.9737        | (9.576)           | 0            | 0           | 435           |
| 2018/01/09 | R209             | 02/08/2018 | 9.66   | Put  | Bond Future | 3,600.8800            | 3.6009              | 3,300.1000      | 3.3001        | (8.353)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike   | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 1,857.9000            |                     | 1.8579                      | 1,673.2400            | 1.6732                | (9.939)           | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 6,517.1900            |                     | 6.5172                      | 6,973.7500            | 6.9738                | 7.005             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 6,559.0100            |                     | 6.5590                      | 7,016.9300            | 7.0169                | 6.982             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 1,822.6500            |                     | 1.8226                      | 1,640.7200            | 1.6407                | (9.982)           | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 5,607.7300            |                     | 5.6077                      | 5,246.1900            | 5.2462                | (6.447)           | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 71,074.2700           |                     | 71.0743                     | 71,725.8700           | 71.7259               | 0.917             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 |          |      | Bond Future | 9.6906                |                     | 71.9621                     | 9.5911                | 72.6137               | (1.026)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 71,074.2700           |                     | 71.0743                     | 71,725.8700           | 71.7259               | 0.917             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 71,074.2600           |                     | 71.0743                     | 71,725.8600           | 71.7259               | 0.917             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 3,270.8700            |                     | 3.2709                      | 3,560.9300            | 3.5609                | 8.868             | 0            | 0           | 255           |
| 2018/01/09 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 7,643.7600            |                     | 7.6438                      | 8,108.9300            | 8.1089                | 6.086             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 2,243.2700            |                     | 2.2433                      | 2,056.8400            | 2.0568                | (8.311)           | 0            | 0           | 255           |
| 2018/01/09 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 5,234.8000            |                     | 5.2348                      | 5,618.0200            | 5.6180                | 7.321             | 0            | 0           | 0             |
| 2018/01/09 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 3,638.0100            |                     | 3.6380                      | 3,369.6300            | 3.3696                | (7.377)           | 0            | 0           | 255           |
| 2018/01/09 | R210             | 01/02/2018 | 192.36   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 01/02/2018 |          |      | Bond Future | 187.5108              |                     | 187.5108                    | 187.5033              | 187.5033              | (0.004)           | 0.0000       | 0.0000      | 2,159         |
| 2018/01/09 | R210             | 01/02/2018 | 192.36   | Put  | Bond Future | 4,849.1600            |                     | 4.8492                      | 4,856.7500            | 4.8568                | 0.157             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 01/02/2018 | 192.37   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 01/02/2018 | 192.38   | Put  | Bond Future | 4,869.1600            |                     | 4.8692                      | 4,876.7500            | 4.8768                | 0.156             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 01/02/2018 | 192.37   | Put  | Bond Future | 4,859.1600            |                     | 4.8592                      | 4,866.7500            | 4.8668                | 0.156             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 01/02/2018 | 192.38   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.45   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.44   | Put  | Bond Future | 2,840.2800            |                     | 2.8403                      | 2,847.6400            | 2.8476                | 0.259             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 |          |      | Bond Future | 188.5997              |                     | 188.5997                    | 188.5924              | 188.5924              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.46   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.46   | Put  | Bond Future | 2,860.2800            |                     | 2.8603                      | 2,867.6400            | 2.8676                | 0.257             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.45   | Put  | Bond Future | 2,850.2800            |                     | 2.8503                      | 2,857.6400            | 2.8576                | 0.258             | 0            | 0           | 0             |
| 2018/01/09 | R210             | 03/05/2018 | 191.44   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 | 154.71   | Put  | Bond Future | 3,435.6400            |                     | 3.4356                      | 3,442.8000            | 3.4428                | 0.208             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 |          |      | Bond Future | 151.2744              |                     | 151.2744                    | 151.2672              | 151.2672              | (0.005)           | 0.0000       | 0.0000      | 4,967         |
| 2018/01/09 | R212             | 01/02/2018 | 154.70   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 | 154.70   | Put  | Bond Future | 3,425.6400            |                     | 3.4256                      | 3,432.8000            | 3.4328                | 0.209             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 | 154.71   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 | 154.69   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 01/02/2018 | 154.69   | Put  | Bond Future | 3,415.6400            |                     | 3.4156                      | 3,422.8000            | 3.4228                | 0.210             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.30   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 |          |      | Bond Future | 154.1092              |                     | 154.1092                    | 154.1023              | 154.1023              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.28   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.28   | Put  | Bond Future | 170.7600              |                     | 0.1708                      | 177.7400              | 0.1777                | 4.088             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.30   | Put  | Bond Future | 190.7600              |                     | 0.1908                      | 197.7400              | 0.1977                | 3.659             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.29   | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/09 | R212             | 03/05/2018 | 154.29   | Put  | Bond Future | 180.7600              |                     | 0.1808                      | 187.7400              | 0.1877                | 3.861             | 0            | 0           | 0             |



| Deal Date  | Contract Details | Strike     | C/P   | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-------|---------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/09 | R213             | 01/02/2018 | 9.42  | Call    | Bond Future           | 1,841.5500          | 1.8416                      | 2,151.0800            | 2.1511                | 16.808            | 0            | 0           | 0             |
| 2018/01/09 | R213             | 01/02/2018 | 9.41  | Put     | Bond Future           | 664.2900            | 0.6643                      | 496.7400              | 0.4967                | (25.222)          | 0            | 0           | 0             |
| 2018/01/09 | R213             | 01/02/2018 |       |         | Bond Future           | 9.2368              | 86.2955                     | 9.1656                | 86.7686               | (0.772)           | 0.0000       | 0.0000      | 58,761        |
| 2018/01/09 | R213             | 01/02/2018 | 9.43  | Call    | Bond Future           | 1,885.1100          | 1.8851                      | 2,198.5800            | 2.1986                | 16.629            | 0            | 0           | 0             |
| 2018/01/09 | R213             | 01/02/2018 | 9.43  | Put     | Bond Future           | 621.2200            | 0.6212                      | 461.5900              | 0.4616                | (25.696)          | 0            | 0           | 0             |
| 2018/01/09 | R213             | 01/02/2018 | 9.42  | Put     | Bond Future           | 642.4400            | 0.6424                      | 478.8700              | 0.4789                | (25.461)          | 0            | 0           | 0             |
| 2018/01/09 | R213             | 01/02/2018 | 9.41  | Call    | Bond Future           | 1,798.5400          | 1.7985                      | 2,104.0900            | 2.1041                | 16.989            | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.57  | Put     | Bond Future           | 1,875.0000          | 1.8750                      | 1,687.9900            | 1.6880                | (9.974)           | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.56  | Call    | Bond Future           | 3,648.6500          | 3.6487                      | 3,941.8600            | 3.9419                | 8.036             | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 |       |         | Bond Future           | 9.2879              | 84.3583                     | 9.2143                | 84.8402               | (0.792)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.57  | Call    | Bond Future           | 3,687.7400          | 3.6877                      | 3,982.6800            | 3.9827                | 7.998             | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.56  | Put     | Bond Future           | 1,899.2400          | 1.8992                      | 1,710.5000            | 1.7105                | (9.938)           | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.58  | Call    | Bond Future           | 3,727.0000          | 3.7270                      | 4,023.6600            | 4.0237                | 7.960             | 0            | 0           | 0             |
| 2018/01/09 | R213             | 03/05/2018 | 9.58  | Put     | Bond Future           | 1,851.0100          | 1.8510                      | 1,665.7200            | 1.6657                | (10.010)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 | 9.84  | Call    | Bond Future           | 1,574.7700          | 1.5748                      | 2,015.9800            | 2.0160                | 28.017            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 |       |         | Bond Future           | 9.7525              | 73.2071                     | 9.6460                | 73.9472               | (1.092)           | 0.0000       | 0.0000      | 49,252        |
| 2018/01/09 | R214             | 01/02/2018 | 9.82  | Call    | Bond Future           | 1,496.9500          | 1.4969                      | 1,925.6100            | 1.9256                | 28.636            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 | 9.82  | Put     | Bond Future           | 1,034.0500          | 1.0341                      | 722.5500              | 0.7225                | (30.124)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 | 9.84  | Put     | Bond Future           | 975.7400            | 0.9757                      | 676.7900              | 0.6768                | (30.638)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 | 9.83  | Call    | Bond Future           | 1,535.6000          | 1.5356                      | 1,970.5600            | 1.9706                | 28.325            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 01/02/2018 | 9.83  | Put     | Bond Future           | 1,004.5800          | 1.0046                      | 699.3800              | 0.6994                | (30.381)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.99  | Put     | Bond Future           | 2,376.4100          | 2.3764                      | 2,066.9700            | 2.0670                | (13.021)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 |       |         | Bond Future           | 9.8066              | 71.2789                     | 9.6971                | 72.0329               | (1.117)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.98  | Call    | Bond Future           | 3,572.4700          | 3.5725                      | 4,014.4000            | 4.0144                | 12.370            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.98  | Put     | Bond Future           | 2,404.8200          | 2.4048                      | 2,092.7500            | 2.0928                | (12.977)          | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.99  | Call    | Bond Future           | 3,610.4200          | 3.6104                      | 4,054.9800            | 4.0550                | 12.313            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.97  | Call    | Bond Future           | 3,534.6800          | 3.5347                      | 3,973.9900            | 3.9740                | 12.429            | 0            | 0           | 0             |
| 2018/01/09 | R214             | 03/05/2018 | 9.97  | Put     | Bond Future           | 2,433.5000          | 2.4335                      | 2,118.8100            | 2.1188                | (12.932)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 | 9.90  | Put     | Bond Future           | 1,188.6600          | 1.1887                      | 809.4200              | 0.8094                | (31.905)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 | 9.89  | Call    | Bond Future           | 2,114.2000          | 2.1142                      | 2,717.2200            | 2.7172                | 28.522            | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 |       |         | Bond Future           | 9.7878              | 93.8287                     | 9.6762                | 94.8190               | (1.140)           | 0.0000       | 0.0000      | 80,503        |
| 2018/01/09 | R248             | 01/02/2018 | 9.90  | Call    | Bond Future           | 2,165.5300          | 2.1655                      | 2,776.5800            | 2.7766                | 28.217            | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 | 9.89  | Put     | Bond Future           | 1,223.6300          | 1.2236                      | 836.3600              | 0.8364                | (31.649)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 | 9.91  | Call    | Bond Future           | 2,217.4600          | 2.2175                      | 2,836.4700            | 2.8365                | 27.915            | 0            | 0           | 0             |
| 2018/01/09 | R248             | 01/02/2018 | 9.91  | Put     | Bond Future           | 1,154.4500          | 1.1544                      | 783.1700              | 0.7832                | (32.161)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.06 | Call    | Bond Future           | 4,830.5800          | 4.8306                      | 5,437.0900            | 5.4371                | 12.556            | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.05 | Put     | Bond Future           | 3,012.4400          | 3.0124                      | 2,606.6000            | 2.6066                | (13.472)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 |       |         | Bond Future           | 9.8430              | 91.1449                     | 9.7281                | 92.1538               | (1.167)           | 0.0000       | 0.0000      | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.07 | Call    | Bond Future           | 4,879.6300          | 4.8796                      | 5,489.5200            | 5.4895                | 12.499            | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.07 | Put     | Bond Future           | 2,942.6700          | 2.9427                      | 2,543.6000            | 2.5436                | (13.561)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.06 | Put     | Bond Future           | 2,977.3800          | 2.9774                      | 2,574.9300            | 2.5749                | (13.517)          | 0            | 0           | 0             |
| 2018/01/09 | R248             | 03/05/2018 | 10.05 | Call    | Bond Future           | 4,781.7400          | 4.7817                      | 5,384.8600            | 5.3849                | 12.613            | 0            | 0           | 0             |

**Total**

**1097093**