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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2017 TO 06/10/2017

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/10/06 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2025             | 02/11/2017 | 132.98 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 02/11/2017 |        |      | Bond Future        | 130.6308                    | 130.6308                    | 130.6253              | 130.6253              | (0.004)           | 0.0000       | 0.0000      | 949           |
| 2017/10/06 | 2025             | 02/11/2017 | 132.96 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 02/11/2017 | 132.96 | Put  | Bond Future        | 2,329.1700                  | 2.3292                      | 2,334.7200            | 2.3347                | 0.238             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 02/11/2017 | 132.98 | Put  | Bond Future        | 2,349.1700                  | 2.3492                      | 2,354.7200            | 2.3547                | 0.236             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 02/11/2017 | 132.97 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 02/11/2017 | 132.97 | Put  | Bond Future        | 2,339.1700                  | 2.3392                      | 2,344.7200            | 2.3447                | 0.237             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.89 | Put  | Bond Future        | 2,152.8200                  | 2.1528                      | 2,158.4500            | 2.1584                | 0.262             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 |        |      | Bond Future        | 131.7372                    | 131.7372                    | 131.7316              | 131.7316              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.88 | Put  | Bond Future        | 2,142.8200                  | 2.1428                      | 2,148.4500            | 2.1484                | 0.263             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 01/02/2018 | 133.90 | Put  | Bond Future        | 2,162.8200                  | 2.1628                      | 2,168.4500            | 2.1684                | 0.260             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.21 | Call | Bond Future        | 1,027.3600                  | 1.0274                      | 1,019.7900            | 1.0198                | (0.737)           | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.20 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 |        |      | Bond Future        | 134.2374                    | 134.2374                    | 134.2298              | 134.2298              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.22 | Call | Bond Future        | 1,017.3600                  | 1.0174                      | 1,009.7900            | 1.0098                | (0.744)           | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.22 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.21 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2025             | 03/05/2018 | 133.20 | Call | Bond Future        | 1,037.3600                  | 1.0374                      | 1,029.7900            | 1.0298                | (0.730)           | 0            | 0           | 0             |
| 2017/10/06 | 2029             | 02/11/2017 |        |      | Bond Future        | 99.9329                     | 99.9329                     | 99.9292               | 99.9292               | (0.004)           | 0.0000       | 0.0000      | 1,370         |
| 2017/10/06 | 2029             | 01/02/2018 |        |      | Bond Future        | 101.8026                    | 101.8026                    | 101.7988              | 101.7988              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2029             | 03/05/2018 |        |      | Bond Future        | 102.7176                    | 102.7176                    | 102.7123              | 102.7123              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2030             | 02/11/2017 | 9.35   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 02/11/2017 | 9.34   | Call | Bond Future        | 792.9700                    | 0.7930                      | 386.3400              | 0.3863                | (51.279)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 02/11/2017 |        |      | Bond Future        | 9.2227                      | 93.2731                     | 9.2827                | 92.8664               | 0.650             | 0.0000       | 0.0000      | 59,675        |
| 2017/10/06 | 2030             | 02/11/2017 | 9.35   | Call | Bond Future        | 860.1300                    | 0.8601                      | 453.5000              | 0.4535                | (47.275)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 02/11/2017 | 9.34   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 02/11/2017 | 9.36   | Call | Bond Future        | 927.2100                    | 0.9272                      | 520.5800              | 0.5206                | (43.855)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 02/11/2017 | 9.36   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.39   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 |        |      | Bond Future        | 9.2809                      | 90.9820                     | 9.3430                | 90.5676               | 0.670             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.38   | Call | Bond Future        | 659.8200                    | 0.6598                      | 245.3700              | 0.2454                | (62.813)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.38   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.39   | Call | Bond Future        | 726.0200                    | 0.7260                      | 311.5700              | 0.3116                | (57.085)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.37   | Call | Bond Future        | 593.5600                    | 0.5936                      | 179.1100              | 0.1791                | (69.824)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 01/02/2018 | 9.37   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 | 9.51   | Call | Bond Future        | 1,092.7200                  | 1.0927                      | 670.5900              | 0.6706                | (38.631)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 |        |      | Bond Future        | 9.3425                      | 92.6737                     | 9.4069                | 92.2515               | 0.689             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 2030             | 03/05/2018 | 9.49   | Call | Bond Future | 963.1500                    | 0.9631                      | 541.0200              | 0.5410                | (43.828)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 | 9.49   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 | 9.51   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 | 9.50   | Call | Bond Future | 1,027.9700                  | 1.0280                      | 605.8400              | 0.6058                | (41.064)          | 0            | 0           | 0             |
| 2017/10/06 | 2030             | 03/05/2018 | 9.50   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 | 9.49   | Put  | Bond Future | 937.0500                    | 0.9370                      | 1,103.6700            | 1.1037                | 17.781            | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 | 9.48   | Call | Bond Future | 1,265.5100                  | 1.2655                      | 1,038.9800            | 1.0390                | (17.900)          | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 |        |      | Bond Future | 9.4392                      | 91.5867                     | 9.4940                | 91.1895               | 0.581             | 0.0000       | 0.0000      | 35,762        |
| 2017/10/06 | 2032             | 02/11/2017 | 9.49   | Call | Bond Future | 1,305.1400                  | 1.3051                      | 1,074.4900            | 1.0745                | (17.672)          | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 | 9.48   | Put  | Bond Future | 969.6900                    | 0.9697                      | 1,140.4300            | 1.1404                | 17.608            | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 | 9.50   | Call | Bond Future | 1,345.4700                  | 1.3455                      | 1,110.7300            | 1.1107                | (17.447)          | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 02/11/2017 | 9.50   | Put  | Bond Future | 905.1800                    | 0.9052                      | 1,067.7100            | 1.0677                | 17.956            | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.20   | Call | Bond Future | 1,297.5000                  | 1.2975                      | 1,149.8300            | 1.1498                | (11.381)          | 0            | 0           | 7,500         |
| 2017/10/06 | 2032             | 01/02/2018 | 9.45   | Put  | Bond Future | 2,436.7500                  | 2.4368                      | 2,641.5700            | 2.6416                | 8.405             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.40   | Put  | Bond Future | 2,627.8000                  | 2.6278                      | 2,843.1200            | 2.8431                | 8.194             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.56   | Call | Bond Future | 2,464.5300                  | 2.4645                      | 2,241.7900            | 2.2418                | (9.038)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.55   | Put  | Bond Future | 2,085.6800                  | 2.0857                      | 2,269.8000            | 2.2698                | 8.828             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 |        |      | Bond Future | 9.5023                      | 93.2695                     | 9.5590                | 92.8647               | 0.597             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.30   | Put  | Bond Future | 3,041.2900                  | 3.0413                      | 3,277.6800            | 3.2777                | 7.773             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.30   | Call | Bond Future | 1,576.0200                  | 1.5760                      | 1,407.5900            | 1.4076                | (10.687)          | 0            | 0           | 7,800         |
| 2017/10/06 | 2032             | 01/02/2018 | 9.57   | Call | Bond Future | 2,503.1600                  | 2.5032                      | 2,278.3800            | 2.2784                | (8.980)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.57   | Put  | Bond Future | 2,020.3400                  | 2.0203                      | 2,200.3800            | 2.2004                | 8.911             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.20   | Put  | Bond Future | 3,499.5400                  | 3.4995                      | 3,756.6900            | 3.7567                | 7.348             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.45   | Call | Bond Future | 2,061.0900                  | 2.0611                      | 1,861.0900            | 1.8611                | (9.704)           | 0            | 0           | 750           |
| 2017/10/06 | 2032             | 01/02/2018 | 9.40   | Call | Bond Future | 1,890.9900                  | 1.8910                      | 1,701.4900            | 1.7015                | (10.021)          | 0            | 0           | 6,800         |
| 2017/10/06 | 2032             | 01/02/2018 | 9.56   | Put  | Bond Future | 2,052.8100                  | 2.0528                      | 2,234.8900            | 2.2349                | 8.870             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 01/02/2018 | 9.55   | Call | Bond Future | 2,426.2200                  | 2.4262                      | 2,205.5200            | 2.2055                | (9.096)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.70   | Call | Bond Future | 3,556.3000                  | 3.5563                      | 3,320.0600            | 3.3201                | (6.643)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.71   | Put  | Bond Future | 2,579.5700                  | 2.5796                      | 2,754.2400            | 2.7542                | 6.771             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 |        |      | Bond Future | 9.5648                      | 90.8468                     | 9.6235                | 90.4345               | 0.613             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.70   | Put  | Bond Future | 2,609.7700                  | 2.6098                      | 2,785.9100            | 2.7859                | 6.749             | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.71   | Call | Bond Future | 3,595.5600                  | 3.5956                      | 3,357.8500            | 3.3579                | (6.611)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.72   | Call | Bond Future | 3,634.7600                  | 3.6348                      | 3,395.5700            | 3.3956                | (6.581)           | 0            | 0           | 0             |
| 2017/10/06 | 2032             | 03/05/2018 | 9.72   | Put  | Bond Future | 2,549.3800                  | 2.5494                      | 2,722.5700            | 2.7226                | 6.793             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 | 110.07 | Put  | Bond Future | 4,998.9300                  | 4.9989                      | 5,003.0500            | 5.0031                | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 |        |      | Bond Future | 105.0711                    | 105.0711                    | 105.0669              | 105.0669              | (0.004)           | 0.0000       | 0.0000      | 5,234         |
| 2017/10/06 | 2033             | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 | 110.09 | Put  | Bond Future | 5,018.9300                  | 5.0189                      | 5,023.0500            | 5.0231                | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 | 110.08 | Put  | Bond Future | 5,008.9300                  | 5.0089                      | 5,013.0500            | 5.0131                | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 01/02/2018 |        |      | Bond Future | 107.0369                    | 107.0369                    | 107.0329              | 107.0329              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2033             | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 01/02/2018 | 109.64 | Put  | Bond Future | 2,603.1400                  | 2.6031                      | 2,607.1300            | 2.6071                | 0.153             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 01/02/2018 | 109.66 | Put  | Bond Future | 2,623.1400                  | 2.6231                      | 2,627.1300            | 2.6271                | 0.152             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 2033             | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 01/02/2018 | 109.65 | Put  | Bond Future | 2,613.1400            | 2.6131              | 2,617.1300      | 2.6171        | 0.153             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.71 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 |        |      | Bond Future | 107.9815              | 107.9815            | 107.9759        | 107.9759      | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.70 | Call | Bond Future | 281.5400              | 0.2815              | 275.9300        | 0.2759        | (1.993)           | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.70 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.71 | Call | Bond Future | 271.5400              | 0.2715              | 265.9300        | 0.2659        | (2.066)           | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.69 | Call | Bond Future | 291.5400              | 0.2915              | 285.9300        | 0.2859        | (1.924)           | 0            | 0           | 0             |
| 2017/10/06 | 2033             | 03/05/2018 | 107.69 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 | 9.67   | Put  | Bond Future | 1,606.8500            | 1.6069              | 1,809.6800      | 1.8097        | 12.623            | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 |        |      | Bond Future | 9.7342                | 91.6206             | 9.7840          | 91.2285       | 0.511             | 0.0000       | 0.0000      | 54,758        |
| 2017/10/06 | 2037             | 02/11/2017 | 9.66   | Call | Bond Future | 1,062.2400            | 1.0622              | 876.8100        | 0.8768        | (17.457)          | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 | 9.66   | Put  | Bond Future | 1,652.0200            | 1.6520              | 1,858.6600      | 1.8587        | 12.508            | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 | 9.67   | Call | Bond Future | 1,096.8700            | 1.0969              | 907.6300        | 0.9076        | (17.253)          | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 | 9.65   | Call | Bond Future | 1,028.2100            | 1.0282              | 846.5900        | 0.8466        | (17.664)          | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 02/11/2017 | 9.65   | Put  | Bond Future | 1,697.9100            | 1.6979              | 1,908.3600      | 1.9084        | 12.395            | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 | 9.82   | Put  | Bond Future | 2,449.9300            | 2.4499              | 2,634.0100      | 2.6340        | 7.514             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 |        |      | Bond Future | 9.7976                | 89.0488             | 9.8489          | 88.6492       | 0.524             | 0.0000       | 0.0000      | 160           |
| 2017/10/06 | 2037             | 01/02/2018 | 9.82   | Call | Bond Future | 2,624.7900            | 2.6248              | 2,409.2800      | 2.4093        | (8.211)           | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 | 9.81   | Put  | Bond Future | 2,487.4800            | 2.4875              | 2,673.5200      | 2.6735        | 7.479             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 | 9.83   | Call | Bond Future | 2,665.2100            | 2.6652              | 2,447.7500      | 2.4478        | (8.159)           | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 | 9.83   | Put  | Bond Future | 2,412.6000            | 2.4126              | 2,594.7300      | 2.5947        | 7.549             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 01/02/2018 | 9.81   | Call | Bond Future | 2,584.4800            | 2.5845              | 2,370.9300      | 2.3709        | (8.263)           | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.99   | Call | Bond Future | 4,022.1300            | 4.0221              | 3,788.3900      | 3.7884        | (5.811)           | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.97   | Put  | Bond Future | 3,124.6100            | 3.1246              | 3,300.6300      | 3.3006        | 5.633             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 |        |      | Bond Future | 9.8636                | 90.7045             | 9.9166          | 90.2975       | 0.537             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.99   | Put  | Bond Future | 3,056.5000            | 3.0565              | 3,229.7500      | 3.2298        | 5.668             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.97   | Call | Bond Future | 3,938.5100            | 3.9385              | 3,707.5400      | 3.7075        | (5.864)           | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.98   | Put  | Bond Future | 3,090.5400            | 3.0905              | 3,265.1700      | 3.2652        | 5.650             | 0            | 0           | 0             |
| 2017/10/06 | 2037             | 03/05/2018 | 9.98   | Call | Bond Future | 3,980.3600            | 3.9804              | 3,748.0000      | 3.7480        | (5.838)           | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 |        |      | Bond Future | 128.9096              | 128.9096            | 128.9045        | 128.9045      | (0.004)           | 0.0000       | 0.0000      | 19,719        |
| 2017/10/06 | 2038             | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 | 136.82 | Put  | Bond Future | 7,910.3700            | 7.9104              | 7,915.5100      | 7.9155        | 0.065             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 | 136.80 | Put  | Bond Future | 7,890.3700            | 7.8904              | 7,895.5100      | 7.8955        | 0.065             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 | 136.81 | Put  | Bond Future | 7,900.3700            | 7.9004              | 7,905.5100      | 7.9055        | 0.065             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.95 | Put  | Bond Future | 7,133.4500            | 7.1335              | 7,138.6200      | 7.1386        | 0.072             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 |        |      | Bond Future | 129.8166              | 129.8166            | 129.8114        | 129.8114      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.94 | Put  | Bond Future | 7,123.4500            | 7.1235              | 7,128.6200      | 7.1286        | 0.073             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 01/02/2018 | 136.93 | Put  | Bond Future | 7,113.4500            | 7.1135              | 7,118.6200      | 7.1186        | 0.073             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.28 | Put  | Bond Future | 0.0000                | 0.0000              | 6.7600          | 0.0068        | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.27 | Call | Bond Future | 10.2800               | 0.0103              | 3.2400          | 0.0032        | (68.482)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 2038             | 03/05/2018 |        |      | Bond Future | 132.2803                    | 132.2803                    | 132.2732              | 132.2732              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.28 | Call | Bond Future | 0.2800                      | 0.0003                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.27 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2038             | 03/05/2018 | 132.29 | Put  | Bond Future | 9.7200                      | 0.0097                      | 16.7600               | 0.0168                | 72.428            | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 | 9.67   | Put  | Bond Future | 2,260.6000                  | 2.2606                      | 2,485.8200            | 2.4858                | 9.963             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 |        |      | Bond Future | 9.8345                      | 94.9128                     | 9.8792                | 94.5376               | 0.455             | 0.0000       | 0.0000      | 17,446        |
| 2017/10/06 | 2040             | 02/11/2017 | 9.66   | Call | Bond Future | 828.5900                    | 0.8286                      | 682.1100              | 0.6821                | (17.678)          | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 | 9.66   | Put  | Bond Future | 2,317.2000                  | 2.3172                      | 2,545.9300            | 2.5459                | 9.871             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 | 9.67   | Call | Bond Future | 858.3300                    | 0.8583                      | 708.3400              | 0.7083                | (17.475)          | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 | 9.65   | Call | Bond Future | 799.4600                    | 0.7995                      | 656.4800              | 0.6565                | (17.885)          | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 02/11/2017 | 9.65   | Put  | Bond Future | 2,374.5400                  | 2.3745                      | 2,606.7700            | 2.6068                | 9.780             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.89   | Call | Bond Future | 2,745.9300                  | 2.7459                      | 2,543.0300            | 2.5430                | (7.389)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 |        |      | Bond Future | 9.8988                      | 92.1513                     | 9.9450                | 91.7688               | 0.466             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.87   | Call | Bond Future | 2,662.9900                  | 2.6630                      | 2,463.7800            | 2.4638                | (7.481)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.87   | Put  | Bond Future | 2,903.0400                  | 2.9030                      | 3,086.3300            | 3.0863                | 6.314             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.88   | Put  | Bond Future | 2,861.0100                  | 2.8610                      | 3,042.4500            | 3.0425                | 6.342             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.89   | Put  | Bond Future | 2,819.2300                  | 2.8192                      | 2,998.8300            | 2.9988                | 6.371             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 01/02/2018 | 9.88   | Call | Bond Future | 2,704.4000                  | 2.7044                      | 2,503.3400            | 2.5033                | (7.435)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.08  | Put  | Bond Future | 3,414.5300                  | 3.4145                      | 3,580.3200            | 3.5803                | 4.855             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 |        |      | Bond Future | 9.9657                      | 93.8647                     | 10.0133               | 93.4751               | 0.478             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.07  | Call | Bond Future | 4,301.0200                  | 4.3010                      | 4,078.5600            | 4.0786                | (5.172)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.07  | Put  | Bond Future | 3,451.1200                  | 3.4511                      | 3,618.2100            | 3.6182                | 4.842             | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.08  | Call | Bond Future | 4,345.2600                  | 4.3453                      | 4,121.5000            | 4.1215                | (5.150)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.06  | Call | Bond Future | 4,256.9900                  | 4.2570                      | 4,035.8200            | 4.0358                | (5.195)           | 0            | 0           | 0             |
| 2017/10/06 | 2040             | 03/05/2018 | 10.06  | Put  | Bond Future | 3,488.0300                  | 3.4880                      | 3,656.4100            | 3.6564                | 4.827             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 | 9.68   | Call | Bond Future | 897.6200                    | 0.8976                      | 729.0500              | 0.7291                | (18.780)          | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 |        |      | Bond Future | 9.8387                      | 92.1530                     | 9.8885                | 91.7298               | 0.506             | 0.0000       | 0.0000      | 26,425        |
| 2017/10/06 | 2044             | 02/11/2017 | 9.66   | Call | Bond Future | 836.8300                    | 0.8368                      | 676.0800              | 0.6761                | (19.209)          | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 | 9.66   | Put  | Bond Future | 2,384.9500                  | 2.3850                      | 2,647.4500            | 2.6475                | 11.007            | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 | 9.68   | Put  | Bond Future | 2,270.2600                  | 2.2703                      | 2,524.9400            | 2.5249                | 11.218            | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 | 9.67   | Call | Bond Future | 866.8700                    | 0.8669                      | 702.2200              | 0.7022                | (18.994)          | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 02/11/2017 | 9.67   | Put  | Bond Future | 2,327.1800                  | 2.3272                      | 2,585.7800            | 2.5858                | 11.112            | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.90   | Put  | Bond Future | 2,838.4300                  | 2.8384                      | 3,040.6500            | 3.0406                | 7.124             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.89   | Call | Bond Future | 2,792.9800                  | 2.7930                      | 2,565.9400            | 2.5659                | (8.129)           | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 |        |      | Bond Future | 9.9003                      | 89.4659                     | 9.9517                | 89.0346               | 0.519             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.90   | Call | Bond Future | 2,835.4800                  | 2.8355                      | 2,606.3800            | 2.6064                | (8.080)           | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.89   | Put  | Bond Future | 2,880.3700                  | 2.8804                      | 3,084.6500            | 3.0846                | 7.092             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.91   | Call | Bond Future | 2,878.5100                  | 2.8785                      | 2,647.3600            | 2.6474                | (8.030)           | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 01/02/2018 | 9.91   | Put  | Bond Future | 2,797.1700                  | 2.7972                      | 2,997.3400            | 2.9973                | 7.156             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 03/05/2018 | 10.10  | Call | Bond Future | 4,521.5900                  | 4.5216                      | 4,267.1600            | 4.2672                | (5.627)           | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 03/05/2018 | 10.09  | Put  | Bond Future | 3,439.3400                  | 3.4393                      | 3,625.6700            | 3.6257                | 5.418             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 03/05/2018 |        |      | Bond Future | 9.9644                      | 91.1293                     | 10.0173               | 90.6900               | 0.531             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2044             | 03/05/2018 | 10.11  | Call | Bond Future | 4,566.8500                  | 4.5669                      | 4,310.9900            | 4.3110                | (5.603)           | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 03/05/2018 | 10.11  | Put  | Bond Future | 3,366.4600                  | 3.3665                      | 3,549.9200            | 3.5499                | 5.450             | 0            | 0           | 0             |
| 2017/10/06 | 2044             | 03/05/2018 | 10.10  | Put  | Bond Future | 3,402.7400                  | 3.4027                      | 3,587.6300            | 3.5876                | 5.434             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 2044             | 03/05/2018 | 10.09  | Call | Bond Future        | 4,476.5300                  | 4.4765                      | 4,223.5400            | 4.2235                | (5.651)           | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 | 136.31 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 | 136.30 | Put  | Bond Future        | 12,741.0000                 | 12.7410                     | 12,745.4700           | 12.7455               | 0.035             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 |        |      | Bond Future        | 123.5590                    | 123.5590                    | 123.5545              | 123.5545              | (0.004)           | 0.0000       | 0.0000      | 21,292        |
| 2017/10/06 | 2046             | 02/11/2017 | 136.32 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 | 136.32 | Put  | Bond Future        | 12,761.0000                 | 12.7610                     | 12,765.4700           | 12.7655               | 0.035             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 | 136.30 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 02/11/2017 | 136.31 | Put  | Bond Future        | 12,751.0000                 | 12.7510                     | 12,755.4700           | 12.7555               | 0.035             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.92 | Put  | Bond Future        | 7,049.2800                  | 7.0493                      | 7,053.7900            | 7.0538                | 0.064             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 |        |      | Bond Future        | 125.8707                    | 125.8707                    | 125.8662              | 125.8662              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.91 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.91 | Put  | Bond Future        | 7,039.2800                  | 7.0393                      | 7,043.7900            | 7.0438                | 0.064             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.92 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 01/02/2018 | 132.90 | Put  | Bond Future        | 7,029.2800                  | 7.0293                      | 7,033.7900            | 7.0338                | 0.064             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.95 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 |        |      | Bond Future        | 126.6614                    | 126.6614                    | 126.6551              | 126.6551              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.93 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.93 | Put  | Bond Future        | 1,268.6000                  | 1.2686                      | 1,274.9000            | 1.2749                | 0.497             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.95 | Put  | Bond Future        | 1,288.6000                  | 1.2886                      | 1,294.9000            | 1.2949                | 0.489             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.94 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2046             | 03/05/2018 | 127.94 | Put  | Bond Future        | 1,278.6000                  | 1.2786                      | 1,284.9000            | 1.2849                | 0.493             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 | 144.66 | Put  | Bond Future        | 12,231.8600                 | 12.2319                     | 12,824.1000           | 12.8241               | 4.842             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 | 144.67 | Put  | Bond Future        | 12,241.8600                 | 12.2419                     | 12,834.1000           | 12.8341               | 4.838             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 |        |      | Bond Future        | 132.4281                    | 132.4281                    | 131.8359              | 131.8359              | (0.447)           | 0.0000       | 0.0000      | 22,612        |
| 2017/10/06 | 2050             | 02/11/2017 | 144.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 | 144.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 | 144.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 02/11/2017 | 144.65 | Put  | Bond Future        | 12,221.8600                 | 12.2219                     | 12,814.1000           | 12.8141               | 4.846             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.24 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.23 | Put  | Bond Future        | 6,997.5100                  | 6.9975                      | 7,600.7100            | 7.6007                | 8.620             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 |        |      | Bond Future        | 133.2325                    | 133.2325                    | 132.6293              | 132.6293              | (0.453)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.25 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.25 | Put  | Bond Future        | 7,017.5100                  | 7.0175                      | 7,620.7100            | 7.6207                | 8.596             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.24 | Put  | Bond Future        | 7,007.5100                  | 7.0075                      | 7,610.7100            | 7.6107                | 8.608             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 01/02/2018 | 140.23 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.62 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 475.5400              | 0.4755                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.61 | Call | Bond Future        | 150.9300                    | 0.1509                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 |        |      | Bond Future        | 135.7609                    | 135.7609                    | 135.1445              | 135.1445              | (0.454)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.62 | Call | Bond Future        | 140.9300                    | 0.1409                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.61 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 465.5400              | 0.4655                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.63 | Call | Bond Future        | 130.9300                    | 0.1309                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | 2050             | 03/05/2018 | 135.63 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 485.5400              | 0.4855                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | 8607             | 21/12/2026 |        |      | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL37             | 02/11/2017 |        |     | Index Future       | 556.4340                    | 556.4340                    | 555.1720              | 555.1720              | (0.227)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL37             | 01/02/2018 |        |     | Index Future       | 566.6580                    | 566.6580                    | 565.3710              | 565.3710              | (0.227)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL37             | 03/05/2018 |        |     | Index Future       | 577.1960                    | 577.1960                    | 575.8850              | 575.8850              | (0.227)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL7T             | 02/11/2017 |        |     | Index Future       | 640.7140                    | 640.7140                    | 638.2930              | 638.2930              | (0.378)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL7T             | 01/02/2018 |        |     | Index Future       | 652.4860                    | 652.4860                    | 650.0190              | 650.0190              | (0.378)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | AL7T             | 03/05/2018 |        |     | Index Future       | 664.6200                    | 664.6200                    | 662.1070              | 662.1070              | (0.378)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ALBI             | 02/11/2017 |        |     | Index Future       | 575.9300                    | 575.9300                    | 573.7180              | 573.7180              | (0.384)           | 0.0000       | 0.0000      | 776           |
| 2017/10/06 | ALBI             | 01/02/2018 |        |     | Index Future       | 586.5120                    | 586.5120                    | 584.2580              | 584.2580              | (0.384)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ALBI             | 03/05/2018 |        |     | Index Future       | 597.4190                    | 597.4190                    | 595.1230              | 595.1230              | (0.384)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | C202             | 07/12/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C204             | 21/12/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C207             | 15/01/2020 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C208             | 31/03/2021 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | CES1             | 20/04/2018 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 02/11/2017 |        |      | Bond Future        | 127.5891                    | 127.5891                    | 127.5865              | 127.5865              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.87 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.87 | Put  | Bond Future        | 6,280.8600                  | 6.2809                      | 6,283.5200            | 6.2835                | 0.042             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.89 | Put  | Bond Future        | 6,300.8600                  | 6.3009                      | 6,303.5200            | 6.3035                | 0.042             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 02/11/2017 | 133.88 | Put  | Bond Future        | 6,290.8600                  | 6.2909                      | 6,293.5200            | 6.2935                | 0.042             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.31 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | EL28             | 01/02/2018 |        |      | Bond Future | 129.9763              |                     | 129.9763                    | 129.9736              | 129.9736              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.29 | Put  | Bond Future | 2,313.7100            |                     | 2.3137                      | 2,316.3500            | 2.3163                | 0.114             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.31 | Put  | Bond Future | 2,333.7100            |                     | 2.3337                      | 2,336.3500            | 2.3363                | 0.113             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 01/02/2018 | 132.30 | Put  | Bond Future | 2,323.7100            |                     | 2.3237                      | 2,326.3500            | 2.3263                | 0.114             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.20 | Put  | Bond Future | 756.9200              |                     | 0.7569                      | 761.4200              | 0.7614                | 0.595             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 |        |      | Bond Future | 132.4431              |                     | 132.4431                    | 132.4386              | 132.4386              | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.19 | Put  | Bond Future | 746.9200              |                     | 0.7469                      | 751.4200              | 0.7514                | 0.602             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | EL28             | 03/05/2018 | 133.18 | Put  | Bond Future | 736.9200              |                     | 0.7369                      | 741.4200              | 0.7414                | 0.611             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 | 10.67  | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 | 10.66  | Put  | Bond Future | 840.8200              |                     | 0.8408                      | 1,140.4900            | 1.1405                | 35.640            | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 |        |      | Bond Future | 10.7970               |                     | 76.3067                     | 10.8463               | 76.0070               | 0.457             | 0.0000       | 0.0000      | 9,466         |
| 2017/10/06 | ES33             | 02/11/2017 | 10.68  | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 | 10.68  | Put  | Bond Future | 717.1800              |                     | 0.7172                      | 1,016.8500            | 1.0169                | 41.784            | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 | 10.67  | Put  | Bond Future | 778.9600              |                     | 0.7790                      | 1,078.6300            | 1.0786                | 38.471            | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 02/11/2017 | 10.66  | Call | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 11.00  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 10.99  | Call | Bond Future | 515.2000              |                     | 0.5152                      | 209.8100              | 0.2098                | (59.276)          | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 |        |      | Bond Future | 10.9035               |                     | 77.7087                     | 10.9547               | 77.4033               | 0.469             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 11.00  | Call | Bond Future | 574.4300              |                     | 0.5744                      | 269.0400              | 0.2690                | (53.164)          | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 10.99  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 11.01  | Call | Bond Future | 633.5800              |                     | 0.6336                      | 328.1900              | 0.3282                | (48.201)          | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 01/02/2018 | 11.01  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.22  | Call | Bond Future | 1,234.2400            |                     | 1.2342                      | 923.1200              | 0.9231                | (25.207)          | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.20  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 |        |      | Bond Future | 11.0079               |                     | 75.3623                     | 11.0609               | 75.0511               | 0.481             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.22  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.20  | Call | Bond Future | 1,119.1700            |                     | 1.1192                      | 808.0500              | 0.8081                | (27.799)          | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.21  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | ES33             | 03/05/2018 | 11.21  | Call | Bond Future | 1,176.7400            |                     | 1.1767                      | 865.6200              | 0.8656                | (26.439)          | 0            | 0           | 0             |
| 2017/10/06 | ES42             | 02/11/2017 |        |      | Bond Future | 11.0406               |                     | 78.9446                     | 11.0900               | 78.6071               | 0.448             | 0.0000       | 0.0000      | 7,957         |
| 2017/10/06 | ES42             | 01/02/2018 |        |      | Bond Future | 11.1435               |                     | 80.3951                     | 11.1947               | 80.0511               | 0.459             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ES42             | 03/05/2018 |        |      | Bond Future | 11.2493               |                     | 77.6288                     | 11.3024               | 77.2784               | 0.471             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.45 | Call | GOVI        | 20,670.0000           |                     | 2.0670                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.44 | Put  | GOVI        | 0.0000                |                     | 0.0000                      | 1,570.0000            | 0.1570                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 |        |      | GOVI        | 574.5170              |                     | 574.5170                    | 572.2830              | 572.2830              | (0.389)           | 0.0000       | 0.0000      | 672           |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.46 | Call | GOVI        | 20,570.0000           |                     | 2.0570                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.46 | Put  | GOVI        | 0.0000                |                     | 0.0000                      | 1,770.0000            | 0.1770                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.45 | Put  | GOVI        | 0.0000                |                     | 0.0000                      | 1,670.0000            | 0.1670                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 02/11/2017 | 572.44 | Call | GOVI        | 20,770.0000           |                     | 2.0770                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.04 | Put  | GOVI        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | GOVI             | 01/02/2018 |        |      | GOVI               | 585.0730              |                     | 585.0730                    | 582.7960              | 582.7960              | (0.389)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.03 | Call | GOVI               | 40,430.0000           |                     | 4.0430                      | 17,660.0000           | 1.7660                | (56.320)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.03 | Put  | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.04 | Call | GOVI               | 40,330.0000           |                     | 4.0330                      | 17,560.0000           | 1.7560                | (56.459)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.02 | Call | GOVI               | 40,530.0000           |                     | 4.0530                      | 17,760.0000           | 1.7760                | (56.181)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 01/02/2018 | 581.02 | Put  | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.27 | Call | GOVI               | 56,840.0000           |                     | 5.6840                      | 33,640.0000           | 3.3640                | (40.816)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.29 | Call | GOVI               | 56,640.0000           |                     | 5.6640                      | 33,440.0000           | 3.3440                | (40.960)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 |        |      | GOVI               | 595.9540              |                     | 595.9540                    | 593.6340              | 593.6340              | (0.389)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.27 | Put  | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.29 | Put  | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.28 | Call | GOVI               | 56,740.0000           |                     | 5.6740                      | 33,540.0000           | 3.3540                | (40.888)          | 0            | 0           | 0             |
| 2017/10/06 | GOVI             | 03/05/2018 | 590.28 | Put  | GOVI               | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000              |                     | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IGOV             | 02/11/2017 |        |      | Index Future       | 250.8580              |                     | 250.8580                    | 250.7280              | 250.7280              | (0.052)           | 0.0000       | 0.0000      | 1,167         |
| 2017/10/06 | IGOV             | 01/02/2018 |        |      | Index Future       | 255.5520              |                     | 255.5520                    | 255.4190              | 255.4190              | (0.052)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IGOV             | 03/05/2018 |        |      | Index Future       | 260.4020              |                     | 260.4020                    | 260.2630              | 260.2630              | (0.053)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | ILBI             | 02/11/2017 |        |      | Index Future       | 709.6650              |                     | 709.6650                    | 709.6650              | 709.6650              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS01             | 21/12/2017 |        |      | Interest Rate Swap | 99.7596               |                     | 99.7596                     | 99.7596               | 99.7596               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS01             | 15/03/2018 |        |      | Interest Rate Swap | 99.6773               |                     | 99.6773                     | 99.6783               | 99.6783               | 0.001             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.7885               |                     | 99.7885                     | 99.7932               | 99.7932               | 0.005             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 99.8973               |                     | 99.8973                     | 99.9060               | 99.9060               | 0.009             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 18/12/2017 |        |      | Interest Rate Swap | 99.7970               |                     | 99.7970                     | 99.7970               | 99.7970               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 98.9620               |                     | 98.9620                     | 98.9625               | 98.9625               | 0.001             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.4819               |                     | 98.4819                     | 98.4871               | 98.4871               | 0.005             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.3650               |                     | 98.3650                     | 98.3736               | 98.3736               | 0.009             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.7100               |                     | 98.7100                     | 98.7200               | 98.7200               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.0695               |                     | 99.0695                     | 99.0899               | 99.0899               | 0.021             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.4210               |                     | 99.4210                     | 99.4499               | 99.4499               | 0.029             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 99.8001               |                     | 99.8001                     | 99.8331               | 99.8331               | 0.033             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 95.9353               |                     | 95.9353                     | 96.0207               | 96.0207               | 0.089             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 95.1578               |                     | 95.1578                     | 95.2537               | 95.2537               | 0.101             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 94.3482               |                     | 94.3482                     | 94.4558               | 94.4558               | 0.114             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 94.5155               |                     | 94.5155                     | 94.6357               | 94.6357               | 0.127             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 96.7064               |                     | 96.7064                     | 96.8390               | 96.8390               | 0.137             | 0.0000       | 0.0000      | 51            |
| 2017/10/06 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 96.8449               |                     | 96.8449                     | 96.9910               | 96.9910               | 0.151             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 98.0346               |                     | 98.0346                     | 98.1953               | 98.1953               | 0.164             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 100.2440              |                     | 100.2440                    | 100.4156              | 100.4156              | 0.171             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS05             | 20/12/2022 |        |      | Interest Rate Swap | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 95.0372                     | 95.0372                     | 95.2680               | 95.2680               | 0.243             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 92.0667                     | 92.0667                     | 92.3021               | 92.3021               | 0.256             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 90.8321                     | 90.8321                     | 91.0733               | 91.0733               | 0.266             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 93.0031                     | 93.0031                     | 93.2503               | 93.2503               | 0.266             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 96.7934                     | 96.7934                     | 97.0512               | 97.0512               | 0.266             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 95.3810                     | 95.3810                     | 95.6616               | 95.6616               | 0.294             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 97.4550                     | 97.4550                     | 97.7575               | 97.7575               | 0.310             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 101.1861                    | 101.1861                    | 101.5017              | 101.5017              | 0.312             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 18/10/2017 |        |      | Jibar Tradeable Future | 7.0200                      | 92.9800                     | 7.0200                | 92.9800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 15/11/2017 |        |      | Jibar Tradeable Future | 7.0000                      | 93.0000                     | 7.0000                | 93.0000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 20/12/2017 |        |      | Jibar Tradeable Future | 6.9000                      | 93.1000                     | 6.9000                | 93.1000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 17/01/2018 |        |      | Jibar Tradeable Future | 6.8600                      | 93.1400                     | 6.8600                | 93.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 21/02/2018 |        |      | Jibar Tradeable Future | 6.7900                      | 93.2100                     | 6.7900                | 93.2100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 6.7500                      | 93.2500                     | 6.7500                | 93.2500               | 0.000             | 0.0000       | 0.0000      | 2,500         |
| 2017/10/06 | JBAF             | 18/04/2018 |        |      | Jibar Tradeable Future | 6.7000                      | 93.3000                     | 6.7000                | 93.3000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.6700                      | 93.3300                     | 6.6700                | 93.3300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.6700                      | 93.3300                     | 6.6700                | 93.3300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.6900                      | 93.3100                     | 6.6900                | 93.3100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 6.7300                      | 93.2700                     | 6.7300                | 93.2700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 6.8000                      | 93.2000                     | 6.8000                | 93.2000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R023             | 02/11/2017 | 8.56   | Call | Bond Future            | 2,319.6700                  | 2.3197                      | 2,070.4800            | 2.0705                | (10.742)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 02/11/2017 |        |      | Bond Future            | 8.0070                      | 100.3435                    | 8.0676                | 100.0874              | 0.757             | 0.0000       | 0.0000      | 58,432        |
| 2017/10/06 | R023             | 02/11/2017 | 8.56   | Put  | Bond Future            | 12.6600                     | 0.0127                      | 19.5900               | 0.0196                | 54.739            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 02/11/2017 | 8.58   | Put  | Bond Future            | 10.6200                     | 0.0106                      | 16.5300               | 0.0165                | 55.650            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 02/11/2017 | 8.57   | Call | Bond Future            | 2,359.7200                  | 2.3597                      | 2,110.0000            | 2.1100                | (10.583)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 02/11/2017 | 8.57   | Put  | Bond Future            | 11.6100                     | 0.0116                      | 18.0100               | 0.0180                | 55.125            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 02/11/2017 | 8.58   | Call | Bond Future            | 2,399.8200                  | 2.3998                      | 2,149.6100            | 2.1496                | (10.426)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.33   | Put  | Bond Future            | 576.4900                    | 0.5765                      | 662.4300              | 0.6624                | 14.907            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 |        |      | Bond Future            | 8.0454                      | 102.1872                    | 8.1098                | 101.9260              | 0.800             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.32   | Call | Bond Future            | 1,696.7000                  | 1.6967                      | 1,522.9200            | 1.5229                | (10.242)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.32   | Put  | Bond Future            | 589.2300                    | 0.5892                      | 676.5900              | 0.6766                | 14.826            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.33   | Call | Bond Future            | 1,724.0100                  | 1.7240                      | 1,548.8100            | 1.5488                | (10.162)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.31   | Call | Bond Future            | 1,669.8100                  | 1.6698                      | 1,497.4700            | 1.4975                | (10.321)          | 0            | 0           | 0             |
| 2017/10/06 | R023             | 01/02/2018 | 8.31   | Put  | Bond Future            | 602.4100                    | 0.6024                      | 691.2100              | 0.6912                | 14.741            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 03/05/2018 | 8.27   | Call | Bond Future            | 1,746.6900                  | 1.7467                      | 1,589.2200            | 1.5892                | (9.015)           | 0            | 0           | 0             |
| 2017/10/06 | R023             | 03/05/2018 |        |      | Bond Future            | 8.0756                      | 100.1576                    | 8.1441                | 99.8916               | 0.847             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R023             | 03/05/2018 | 8.27   | Put  | Bond Future            | 993.2700                    | 0.9933                      | 1,101.8300            | 1.1018                | 10.930            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R023             | 03/05/2018 | 8.28   | Call | Bond Future | 1,770.1200                  | 1.7701                      | 1,611.4700            | 1.6115                | (8.963)           | 0            | 0           | 0             |
| 2017/10/06 | R023             | 03/05/2018 | 8.29   | Put  | Bond Future | 963.4600                    | 0.9635                      | 1,069.6700            | 1.0697                | 11.024            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 03/05/2018 | 8.28   | Put  | Bond Future | 978.1300                    | 0.9781                      | 1,085.5100            | 1.0855                | 10.978            | 0            | 0           | 0             |
| 2017/10/06 | R023             | 03/05/2018 | 8.29   | Call | Bond Future | 1,794.0000                  | 1.7940                      | 1,634.1800            | 1.6342                | (8.909)           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 | 9.61   | Put  | Bond Future | 82.1100                     | 0.0821                      | 516.6900              | 0.5167                | 529.266           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 |        |      | Bond Future | 9.6203                      | 95.4184                     | 9.6751                | 94.9839               | 0.570             | 0.0000       | 0.0000      | 40,190        |
| 2017/10/06 | R035             | 02/11/2017 | 9.60   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 | 9.60   | Put  | Bond Future | 161.8500                    | 0.1618                      | 596.4300              | 0.5964                | 268.508           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 | 9.61   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 | 9.59   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 02/11/2017 | 9.59   | Put  | Bond Future | 241.6900                    | 0.2417                      | 676.2700              | 0.6763                | 179.809           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.75   | Call | Bond Future | 490.5300                    | 0.4905                      | 47.6700               | 0.0477                | (90.282)          | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.73   | Put  | Bond Future | 0.0000                      | 0.0000                      | 108.2300              | 0.1082                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 |        |      | Bond Future | 9.6872                      | 97.1716                     | 9.7439                | 96.7288               | 0.585             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.73   | Call | Bond Future | 334.6300                    | 0.3346                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 30.2300               | 0.0302                | 100.000           | 0            | 0           | 0             |
| 2017/10/06 | R035             | 01/02/2018 | 9.74   | Call | Bond Future | 412.6300                    | 0.4126                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.91   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 |        |      | Bond Future | 9.7497                      | 94.4784                     | 9.8082                | 94.0272               | 0.600             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.90   | Call | Bond Future | 1,153.2600                  | 1.1533                      | 702.1400              | 0.7021                | (39.117)          | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.90   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.91   | Call | Bond Future | 1,229.2200                  | 1.2292                      | 778.1000              | 0.7781                | (36.700)          | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.89   | Call | Bond Future | 1,077.2100                  | 1.0772                      | 626.0900              | 0.6261                | (41.879)          | 0            | 0           | 0             |
| 2017/10/06 | R035             | 03/05/2018 | 9.89   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.89   | Put  | Bond Future | 384.9500                    | 0.3849                      | 493.4200              | 0.4934                | 28.178            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.88   | Call | Bond Future | 1,921.8400                  | 1.9218                      | 1,598.6900            | 1.5987                | (16.815)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.75   | Put  | Bond Future | 679.2400                    | 0.6792                      | 846.3000              | 0.8463                | 24.595            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 |        |      | Bond Future | 8.6507                      | 115.4702                    | 8.7160                | 115.0349              | 0.754             | 0.0000       | 0.0000      | 133,209       |
| 2017/10/06 | R186             | 02/11/2017 | 8.75   | Call | Bond Future | 1,340.8300                  | 1.3408                      | 1,072.5100            | 1.0725                | (20.011)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.89   | Call | Bond Future | 1,970.4600                  | 1.9705                      | 1,643.5500            | 1.6435                | (16.591)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.88   | Put  | Bond Future | 401.9800                    | 0.4020                      | 514.2100              | 0.5142                | 27.919            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.90   | Call | Bond Future | 2,019.7100                  | 2.0197                      | 1,689.1200            | 1.6891                | (16.368)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.90   | Put  | Bond Future | 368.6000                    | 0.3686                      | 473.3900              | 0.4734                | 28.429            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.60   | Call | Bond Future | 806.8200                    | 0.8068                      | 610.4300              | 0.6104                | (24.341)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 8.60   | Put  | Bond Future | 1,146.6400                  | 1.1466                      | 1,385.6300            | 1.3856                | 20.843            | 0            | 0           | 3,750         |
| 2017/10/06 | R186             | 02/11/2017 | 9.00   | Call | Bond Future | 2,537.6200                  | 2.5376                      | 2,174.4300            | 2.1744                | (14.312)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 02/11/2017 | 9.00   | Put  | Bond Future | 233.3400                    | 0.2333                      | 305.5300              | 0.3055                | 30.938            | 0            | 0           | 5,000         |
| 2017/10/06 | R186             | 01/02/2018 | 9.00   | Call | Bond Future | 3,042.7200                  | 3.0427                      | 2,748.4400            | 2.7484                | (9.672)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 9.25   | Call | Bond Future | 4,185.7300                  | 4.1857                      | 3,843.6200            | 3.8436                | (8.173)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.50   | Put  | Bond Future | 2,621.7300                  | 2.6217                      | 2,889.8500            | 2.8899                | 10.227            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.96   | Call | Bond Future | 2,874.7200                  | 2.8747                      | 2,589.0700            | 2.5891                | (9.937)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 |        |      | Bond Future | 8.7019                      | 112.2920                    | 8.7700                | 111.8482              | 0.783             | 0.0000       | 0.0000      | 198           |
| 2017/10/06 | R186             | 01/02/2018 | 7.75   | Put  | Bond Future | 6,626.8200                  | 6.6268                      | 7,033.3800            | 7.0334                | 6.135             | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 7.75   | Call | Bond Future | 173.9600                    | 0.1740                      | 136.7900              | 0.1368                | (21.367)          | 0            | 0           | 1,460         |
| 2017/10/06 | R186             | 01/02/2018 | 8.50   | Call | Bond Future | 1,293.1000                  | 1.2931                      | 1,117.4900            | 1.1175                | (13.581)          | 0            | 0           | 1,460         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R186             | 01/02/2018 | 9.00   | Put  | Bond Future | 1,118.1800            | 1.1182              | 1,267.6300      | 1.2676        | 13.365            | 0            | 0           | 6,200         |
| 2017/10/06 | R186             | 01/02/2018 | 8.75   | Put  | Bond Future | 1,755.1600            | 1.7552              | 1,961.8400      | 1.9618        | 11.776            | 0            | 0           | 820           |
| 2017/10/06 | R186             | 01/02/2018 | 9.25   | Put  | Bond Future | 681.3900              | 0.6814              | 783.0100        | 0.7830        | 14.914            | 0            | 0           | 820           |
| 2017/10/06 | R186             | 01/02/2018 | 8.97   | Call | Bond Future | 2,916.1900            | 2.9162              | 2,628.3500      | 2.6283        | (9.870)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.96   | Put  | Bond Future | 1,205.8100            | 1.2058              | 1,363.8900      | 1.3639        | 13.110            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.75   | Call | Bond Future | 2,068.9400            | 2.0689              | 1,831.8900      | 1.8319        | (11.458)          | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.97   | Put  | Bond Future | 1,183.3000            | 1.1833              | 1,339.1900      | 1.3392        | 13.174            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.98   | Call | Bond Future | 2,958.1700            | 2.9582              | 2,668.1800      | 2.6682        | (9.803)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 01/02/2018 | 8.98   | Put  | Bond Future | 1,161.3400            | 1.1613              | 1,315.0800      | 1.3151        | 13.238            | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.91   | Put  | Bond Future | 2,115.1100            | 2.1151              | 2,308.6400      | 2.3086        | 9.150             | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.92   | Call | Bond Future | 3,143.4900            | 3.1435              | 2,883.2200      | 2.8832        | (8.280)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 |        |      | Bond Future | 8.7534                | 114.3800            | 8.8245          | 113.9280      | 0.813             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.93   | Call | Bond Future | 3,180.4600            | 3.1805              | 2,918.4700      | 2.9185        | (8.237)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.93   | Put  | Bond Future | 2,062.6700            | 2.0627              | 2,252.7500      | 2.2528        | 9.215             | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.91   | Call | Bond Future | 3,107.0800            | 3.1071              | 2,848.5400      | 2.8485        | (8.321)           | 0            | 0           | 0             |
| 2017/10/06 | R186             | 03/05/2018 | 8.92   | Put  | Bond Future | 2,088.5900            | 2.0886              | 2,280.3900      | 2.2804        | 9.183             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 | 305.15 | Put  | Bond Future | 3,868.2200            | 3.8682              | 3,880.9800      | 3.8810        | 0.330             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 |        |      | Bond Future | 301.2818              | 301.2818            | 301.2690        | 301.2690      | (0.004)           | 0.0000       | 0.0000      | 2,350         |
| 2017/10/06 | R197             | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 | 305.17 | Put  | Bond Future | 3,888.2200            | 3.8882              | 3,900.9800      | 3.9010        | 0.328             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 | 305.16 | Put  | Bond Future | 3,878.2200            | 3.8782              | 3,890.9800      | 3.8910        | 0.329             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.68 | Put  | Bond Future | 1,746.3700            | 1.7464              | 1,759.3900      | 1.7594        | 0.746             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 |        |      | Bond Future | 299.9336              | 299.9336            | 299.9206        | 299.9206      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.67 | Put  | Bond Future | 1,736.3700            | 1.7364              | 1,749.3900      | 1.7494        | 0.750             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 01/02/2018 | 301.66 | Put  | Bond Future | 1,726.3700            | 1.7264              | 1,739.3900      | 1.7394        | 0.754             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.46 | Call | Bond Future | 1,165.8000            | 1.1658              | 1,148.4200      | 1.1484        | (1.491)           | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 |        |      | Bond Future | 305.6258              | 305.6258            | 305.6084        | 305.6084      | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.44 | Call | Bond Future | 1,185.8000            | 1.1858              | 1,168.4200      | 1.1684        | (1.466)           | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.44 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.46 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.45 | Call | Bond Future | 1,175.8000            | 1.1758              | 1,158.4200      | 1.1584        | (1.478)           | 0            | 0           | 0             |
| 2017/10/06 | R197             | 03/05/2018 | 304.45 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 | 253.89 | Call | Bond Future | 0.1100                | 0.0001              | 0.0800          | 0.0001        | (27.273)          | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 |        |      | Bond Future | 242.5639              | 242.5639            | 242.5546        | 242.5546      | (0.004)           | 0.0000       | 0.0000      | 28,667        |
| 2017/10/06 | R202             | 02/11/2017 | 253.89 | Put  | Bond Future | 11,326.1800           | 11.3262             | 11,335.4900     | 11.3355       | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 | 253.90 | Call | Bond Future | 0.1100                | 0.0001              | 0.0800          | 0.0001        | (27.273)          | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 | 253.91 | Put  | Bond Future | 11,346.1800           | 11.3462             | 11,355.4900     | 11.3555       | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 | 253.90 | Put  | Bond Future | 11,336.1800           | 11.3362             | 11,345.4900     | 11.3455       | 0.082             | 0            | 0           | 0             |
| 2017/10/06 | R202             | 02/11/2017 | 253.91 | Call | Bond Future | 0.1100                | 0.0001              | 0.0800          | 0.0001        | (27.273)          | 0            | 0           | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.07 | Call | Bond Future | 753.6600              | 0.7537              | 743.7600        | 0.7438        | (1.314)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.06 | Put  | Bond Future | 6,423.3000            | 6.4233              | 6,423.0300      | 6.4230        | (0.004)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R202             | 01/02/2018 |        |      | Bond Future | 243.3923              |                     | 243.3923                    | 243.3827              | 243.3827              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.08 | Call | Bond Future | 751.7000              |                     | 0.7517                      | 741.8200              | 0.7418                | (1.314)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.08 | Put  | Bond Future | 6,439.3800            |                     | 6.4394                      | 6,439.1400            | 6.4391                | (0.004)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.07 | Put  | Bond Future | 6,431.3400            |                     | 6.4313                      | 6,431.0800            | 6.4311                | (0.004)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 01/02/2018 | 249.06 | Call | Bond Future | 755.6200              |                     | 0.7556                      | 745.7100              | 0.7457                | (1.312)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.48 | Put  | Bond Future | 3,278.9500            |                     | 3.2789                      | 3,276.7000            | 3.2767                | (0.069)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.47 | Call | Bond Future | 3,815.5800            |                     | 3.8156                      | 3,800.1800            | 3.8002                | (0.404)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 |        |      | Bond Future | 248.0115              |                     | 248.0115                    | 247.9983              | 247.9983              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.48 | Call | Bond Future | 3,810.4100            |                     | 3.8104                      | 3,795.0200            | 3.7950                | (0.404)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.47 | Put  | Bond Future | 3,274.1200            |                     | 3.2741                      | 3,271.8600            | 3.2719                | (0.069)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.49 | Call | Bond Future | 3,805.2400            |                     | 3.8052                      | 3,789.8600            | 3.7899                | (0.404)           | 0            | 0           | 0             |
| 2017/10/06 | R202             | 03/05/2018 | 247.49 | Put  | Bond Future | 3,283.7800            |                     | 3.2838                      | 3,281.5400            | 3.2815                | (0.068)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 | 7.76   | Put  | Bond Future | 1,244.6900            |                     | 1.2447                      | 1,235.9800            | 1.2360                | (0.700)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 |        |      | Bond Future | 7.0464                |                     | 104.0357                    | 7.0900                | 103.9891              | 0.619             | 0.0000       | 0.0000      | 43,887        |
| 2017/10/06 | R204             | 02/11/2017 | 7.75   | Call | Bond Future | 1,997.2800            |                     | 1.9973                      | 1,941.9700            | 1.9420                | (2.769)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 | 7.75   | Put  | Bond Future | 1,249.2700            |                     | 1.2493                      | 1,240.5900            | 1.2406                | (0.695)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 | 7.76   | Call | Bond Future | 2,003.2700            |                     | 2.0033                      | 1,947.9300            | 1.9479                | (2.762)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 | 7.74   | Call | Bond Future | 1,991.2900            |                     | 1.9913                      | 1,936.0100            | 1.9360                | (2.776)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 02/11/2017 | 7.74   | Put  | Bond Future | 1,253.8600            |                     | 1.2539                      | 1,245.2100            | 1.2452                | (0.690)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.27   | Call | Bond Future | 3,229.0800            |                     | 3.2291                      | 3,190.8100            | 3.1908                | (1.185)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 |        |      | Bond Future | 6.9301                |                     | 101.9093                    | 6.9872                | 101.8614              | 0.823             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.25   | Call | Bond Future | 3,220.7400            |                     | 3.2207                      | 3,182.5100            | 3.1825                | (1.187)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.25   | Put  | Bond Future | 2,952.9500            |                     | 2.9530                      | 2,962.5700            | 2.9626                | 0.326             | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.27   | Put  | Bond Future | 2,944.5800            |                     | 2.9446                      | 2,954.1600            | 2.9542                | 0.325             | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.26   | Call | Bond Future | 3,224.9100            |                     | 3.2249                      | 3,186.6600            | 3.1867                | (1.186)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 01/02/2018 | 7.26   | Put  | Bond Future | 2,948.7600            |                     | 2.9488                      | 2,958.3600            | 2.9584                | 0.326             | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.10   | Put  | Bond Future | 4,252.4100            |                     | 4.2524                      | 4,264.9500            | 4.2650                | 0.295             | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 |        |      | Bond Future | 6.6909                |                     | 103.8042                    | 6.7716                | 103.7555              | 1.206             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.09   | Call | Bond Future | 4,496.1900            |                     | 4.4962                      | 4,460.0000            | 4.4600                | (0.805)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.09   | Put  | Bond Future | 4,255.4900            |                     | 4.2555                      | 4,268.0400            | 4.2680                | 0.295             | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.10   | Call | Bond Future | 4,499.1300            |                     | 4.4991                      | 4,462.9300            | 4.4629                | (0.805)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.08   | Call | Bond Future | 4,493.2600            |                     | 4.4933                      | 4,457.0700            | 4.4571                | (0.805)           | 0            | 0           | 0             |
| 2017/10/06 | R204             | 03/05/2018 | 7.08   | Put  | Bond Future | 4,258.5800            |                     | 4.2586                      | 4,271.1300            | 4.2711                | 0.295             | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 | 8.04   | Put  | Bond Future | 0.0300                |                     | 0.0000                      | 0.0800                | 0.0001                | 166.667           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 | 8.03   | Call | Bond Future | 1,304.9500            |                     | 1.3050                      | 1,181.4000            | 1.1814                | (9.468)           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 |        |      | Bond Future | 7.3674                |                     | 102.0170                    | 7.4297                | 101.8934              | 0.845             | 0.0000       | 0.0000      | 41,044        |
| 2017/10/06 | R207             | 02/11/2017 | 8.04   | Call | Bond Future | 1,324.4700            |                     | 1.3245                      | 1,200.9100            | 1.2009                | (9.329)           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 | 8.03   | Put  | Bond Future | 0.0400                |                     | 0.0000                      | 0.1000                | 0.0001                | 150.000           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 | 8.05   | Call | Bond Future | 1,343.9900            |                     | 1.3440                      | 1,220.4200            | 1.2204                | (9.194)           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 02/11/2017 | 8.05   | Put  | Bond Future | 0.0300                |                     | 0.0000                      | 0.0700                | 0.0001                | 133.333           | 0            | 0           | 0             |
| 2017/10/06 | R207             | 01/02/2018 | 7.61   | Put  | Bond Future | 187.0400              |                     | 0.1870                      | 227.8700              | 0.2279                | 21.830            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 01/02/2018 | 7.60   | Call | Bond Future | 629.3800              |                     | 0.6294                      | 544.8500              | 0.5448                | (13.431)          | 0            | 0           | 0             |
| 2017/10/06 | R207             | 01/02/2018 |        |      | Bond Future | 7.3532                |                     | 100.2503                    | 7.4243                | 100.1242              | 0.967             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R207             | 01/02/2018 | 7.61   | Call | Bond Future | 641.8300              |                     | 0.6418                      | 556.4600              | 0.5565                | (13.301)          | 0            | 0           | 0             |
| 2017/10/06 | R207             | 01/02/2018 | 7.60   | Put  | Bond Future | 192.2400              |                     | 0.1922                      | 233.9100              | 0.2339                | 21.676            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 01/02/2018 | 7.62   | Call | Bond Future | 654.2000              |                     | 0.6542                      | 567.9800              | 0.5680                | (13.179)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R207             | 01/02/2018 | 7.62   | Put  | Bond Future | 181.7600              | 0.1818              | 221.7400        | 0.2217        | 21.996            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.57   | Call | Bond Future | 654.6500              | 0.6547              | 575.4700        | 0.5755        | (12.095)          | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.56   | Put  | Bond Future | 294.5500              | 0.2945              | 344.6100        | 0.3446        | 16.995            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 |        |      | Bond Future | 7.3354                | 102.1144            | 7.4178          | 101.9859      | 1.123             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.58   | Call | Bond Future | 664.9900              | 0.6650              | 585.1500        | 0.5852        | (12.006)          | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.58   | Put  | Bond Future | 284.0800              | 0.2841              | 332.8100        | 0.3328        | 17.154            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.57   | Put  | Bond Future | 289.2800              | 0.2893              | 338.6700        | 0.3387        | 17.073            | 0            | 0           | 0             |
| 2017/10/06 | R207             | 03/05/2018 | 7.56   | Call | Bond Future | 644.3800              | 0.6444              | 565.8700        | 0.5659        | (12.184)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 | 8.19   | Call | Bond Future | 1,691.3000            | 1.6913              | 1,514.9500      | 1.5150        | (10.427)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 | 8.18   | Put  | Bond Future | 1.3400                | 0.0013              | 2.5700          | 0.0026        | 91.791            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 |        |      | Bond Future | 7.6010                | 98.1890             | 7.6622          | 98.0116       | 0.806             | 0.0000       | 0.0000      | 32,077        |
| 2017/10/06 | R208             | 02/11/2017 | 8.20   | Call | Bond Future | 1,719.5400            | 1.7195              | 1,543.0700      | 1.5431        | (10.263)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 | 8.20   | Put  | Bond Future | 1.0400                | 0.0010              | 2.0100          | 0.0020        | 93.269            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 | 8.19   | Put  | Bond Future | 1.1800                | 0.0012              | 2.2700          | 0.0023        | 92.373            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 02/11/2017 | 8.18   | Call | Bond Future | 1,663.0600            | 1.6631              | 1,486.8500      | 1.4869        | (10.596)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.85   | Put  | Bond Future | 360.6300              | 0.3606              | 423.7700        | 0.4238        | 17.508            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 |        |      | Bond Future | 7.6173                | 99.9931             | 7.6841          | 99.8121       | 0.877             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.84   | Call | Bond Future | 971.3400              | 0.9713              | 854.6000        | 0.8546        | (12.018)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.84   | Put  | Bond Future | 369.6400              | 0.3696              | 433.9200        | 0.4339        | 17.390            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.85   | Call | Bond Future | 989.2400              | 0.9892              | 871.3600        | 0.8714        | (11.916)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.83   | Call | Bond Future | 953.3800              | 0.9534              | 837.7900        | 0.8378        | (12.124)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 01/02/2018 | 7.83   | Put  | Bond Future | 378.6000              | 0.3786              | 444.0300        | 0.4440        | 17.282            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.77   | Call | Bond Future | 956.8400              | 0.9568              | 851.7900        | 0.8518        | (10.979)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 |        |      | Bond Future | 7.6263                | 98.4513             | 7.6995          | 98.2669       | 0.960             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.77   | Put  | Bond Future | 595.2500              | 0.5952              | 674.6100        | 0.6746        | 13.332            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.78   | Call | Bond Future | 971.8200              | 0.9718              | 865.8200        | 0.8658        | (10.907)          | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.79   | Put  | Bond Future | 575.1600              | 0.5752              | 652.6300        | 0.6526        | 13.469            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.78   | Put  | Bond Future | 585.1400              | 0.5851              | 663.5500        | 0.6636        | 13.400            | 0            | 0           | 0             |
| 2017/10/06 | R208             | 03/05/2018 | 7.79   | Call | Bond Future | 986.9200              | 0.9869              | 879.9800        | 0.8800        | (10.836)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.54   | Call | Bond Future | 944.2100              | 0.9442              | 777.8300        | 0.7778        | (17.621)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.52   | Put  | Bond Future | 1,269.0300            | 1.2690              | 1,441.2800      | 1.4413        | 13.573            | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.00   | Put  | Bond Future | 4,100.2800            | 4.1003              | 4,407.1200      | 4.4071        | 7.483             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 10.60  | Put  | Bond Future | 8.5300                | 0.0085              | 10.4600         | 0.0105        | 22.626            | 0            | 0           | 1,300         |
| 2017/10/06 | R209             | 02/11/2017 | 9.75   | Call | Bond Future | 1,735.1300            | 1.7351              | 1,501.5400      | 1.5015        | (13.462)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 8.30   | Put  | Bond Future | 9,363.8100            | 9.3638              | 9,695.4900      | 9.6955        | 3.542             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.88   | Put  | Bond Future | 361.1800              | 0.3612              | 426.1800        | 0.4262        | 17.997            | 0            | 0           | 1,350         |
| 2017/10/06 | R209             | 02/11/2017 |        |      | Bond Future | 9.5775                | 72.1127             | 9.6273          | 71.7809       | 0.520             | 0.0000       | 0.0000      | 125,604       |
| 2017/10/06 | R209             | 02/11/2017 | 9.54   | Put  | Bond Future | 1,195.8400            | 1.1958              | 1,361.2400      | 1.3612        | 13.831            | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.52   | Call | Bond Future | 882.7700              | 0.8828              | 723.2400        | 0.7232        | (18.072)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 10.00  | Call | Bond Future | 2,960.3900            | 2.9604              | 2,670.3900      | 2.6704        | (9.796)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 10.00  | Put  | Bond Future | 217.1000              | 0.2171              | 258.8800        | 0.2589        | 19.245            | 0            | 0           | 1,138         |
| 2017/10/06 | R209             | 02/11/2017 | 9.53   | Put  | Bond Future | 1,232.1100            | 1.2321              | 1,400.9400      | 1.4009        | 13.703            | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.00   | Call | Bond Future | 77.0600               | 0.0771              | 52.1200         | 0.0521        | (32.364)          | 0            | 0           | 2,248         |
| 2017/10/06 | R209             | 02/11/2017 | 10.60  | Call | Bond Future | 6,381.9100            | 6.3819              | 6,052.0600      | 6.0521        | (5.169)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.75   | Put  | Bond Future | 595.6400              | 0.5956              | 693.8300        | 0.6938        | 16.485            | 0            | 0           | 6,500         |
| 2017/10/06 | R209             | 02/11/2017 | 8.30   | Call | Bond Future | 0.1800                | 0.0002              | 0.0800          | 0.0001        | (55.556)          | 0            | 0           | 2,800         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R209             | 02/11/2017 | 9.88   | Call | Bond Future | 2,341.6100                  | 2.3416                      | 2,074.8300            | 2.0748                | (11.393)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.53   | Call | Bond Future | 913.2100                    | 0.9132                      | 750.2600              | 0.7503                | (17.844)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.58   | Call | Bond Future | 1,074.5500                  | 1.0745                      | 894.5700              | 0.8946                | (16.749)          | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.58   | Put  | Bond Future | 1,058.0400                  | 1.0580                      | 1,209.8400            | 1.2098                | 14.347            | 0            | 0           | 1,350         |
| 2017/10/06 | R209             | 02/11/2017 | 9.33   | Put  | Bond Future | 2,112.0600                  | 2.1121                      | 2,346.6900            | 2.3467                | 11.109            | 0            | 0           | 0             |
| 2017/10/06 | R209             | 02/11/2017 | 9.33   | Call | Bond Future | 427.7400                    | 0.4277                      | 330.5900              | 0.3306                | (22.712)          | 0            | 0           | 1,350         |
| 2017/10/06 | R209             | 01/02/2018 | 10.10  | Call | Bond Future | 3,970.2300                  | 3.9702                      | 3,721.6500            | 3.7217                | (6.261)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 9.85   | Call | Bond Future | 2,921.3900                  | 2.9214                      | 2,707.9600            | 2.7080                | (7.306)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 9.73   | Call | Bond Future | 2,468.8200                  | 2.4688                      | 2,274.3800            | 2.2744                | (7.876)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 9.71   | Put  | Bond Future | 1,902.8000                  | 1.9028                      | 2,049.8300            | 2.0498                | 7.727             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 9.72   | Call | Bond Future | 2,432.7500                  | 2.4328                      | 2,239.9300            | 2.2399                | (7.926)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 |        |      | Bond Future | 9.6350                      | 73.4377                     | 9.6863                | 73.0995               | 0.532             | 0.0000       | 0.0000      | 990           |
| 2017/10/06 | R209             | 01/02/2018 | 9.73   | Put  | Bond Future | 1,844.0800                  | 1.8441                      | 1,987.8400            | 1.9878                | 7.796             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 9.71   | Call | Bond Future | 2,396.7700                  | 2.3968                      | 2,205.6000            | 2.2056                | (7.976)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 10.10  | Put  | Bond Future | 990.2000                    | 0.9902                      | 1,079.8200            | 1.0798                | 9.051             | 0            | 0           | 3,000         |
| 2017/10/06 | R209             | 01/02/2018 | 9.85   | Put  | Bond Future | 1,519.5600                  | 1.5196                      | 1,644.3300            | 1.6443                | 8.211             | 0            | 0           | 7,500         |
| 2017/10/06 | R209             | 01/02/2018 | 9.72   | Put  | Bond Future | 1,873.3500                  | 1.8734                      | 2,018.7300            | 2.0187                | 7.760             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 10.00  | Call | Bond Future | 3,534.8300                  | 3.5348                      | 3,299.5100            | 3.2995                | (6.657)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 01/02/2018 | 10.00  | Put  | Bond Future | 1,179.5700                  | 1.1796                      | 1,282.4500            | 1.2825                | 8.722             | 0            | 0           | 7,500         |
| 2017/10/06 | R209             | 03/05/2018 | 9.85   | Put  | Bond Future | 2,439.0000                  | 2.4390                      | 2,581.3300            | 2.5813                | 5.836             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 03/05/2018 |        |      | Bond Future | 9.6916                      | 71.6540                     | 9.7444                | 71.3096               | 0.545             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R209             | 03/05/2018 | 9.85   | Call | Bond Future | 3,464.9600                  | 3.4650                      | 3,262.8200            | 3.2628                | (5.834)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 03/05/2018 | 9.86   | Call | Bond Future | 3,501.4600                  | 3.5015                      | 3,298.1400            | 3.2981                | (5.807)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 03/05/2018 | 9.86   | Put  | Bond Future | 2,411.4900                  | 2.4115                      | 2,552.6400            | 2.5526                | 5.853             | 0            | 0           | 0             |
| 2017/10/06 | R209             | 03/05/2018 | 9.84   | Call | Bond Future | 3,428.8500                  | 3.4288                      | 3,227.8900            | 3.2279                | (5.861)           | 0            | 0           | 0             |
| 2017/10/06 | R209             | 03/05/2018 | 9.84   | Put  | Bond Future | 2,466.9900                  | 2.4670                      | 2,610.5000            | 2.6105                | 5.817             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 | 192.08 | Put  | Bond Future | 6,647.2600                  | 6.6473                      | 6,654.4800            | 6.6545                | 0.109             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 |        |      | Bond Future | 185.4327                    | 185.4327                    | 185.4255              | 185.4255              | (0.004)           | 0.0000       | 0.0000      | 2,179         |
| 2017/10/06 | R210             | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 | 192.07 | Put  | Bond Future | 6,637.2600                  | 6.6373                      | 6,644.4800            | 6.6445                | 0.109             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 02/11/2017 | 192.09 | Put  | Bond Future | 6,657.2600                  | 6.6573                      | 6,664.4800            | 6.6645                | 0.108             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 |        |      | Bond Future | 188.9021                    | 188.9021                    | 188.8948              | 188.8948              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.36 | Put  | Bond Future | 3,457.8700                  | 3.4579                      | 3,465.1900            | 3.4652                | 0.212             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.38 | Put  | Bond Future | 3,477.8700                  | 3.4779                      | 3,485.1900            | 3.4852                | 0.210             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.37 | Put  | Bond Future | 3,467.8700                  | 3.4679                      | 3,475.1900            | 3.4752                | 0.211             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.44 | Put  | Bond Future | 1,375.4700                  | 1.3755                      | 1,385.5200            | 1.3855                | 0.731             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 |        |      | Bond Future | 190.0645                    | 190.0645                    | 190.0545              | 190.0545              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.46 | Put  | Bond Future | 1,395.4700                  | 1.3955                      | 1,405.5200            | 1.4055                | 0.720             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.45 | Put  | Bond Future | 1,385.4700                  | 1.3855                      | 1,395.5200            | 1.3955                | 0.725             | 0            | 0           | 0             |
| 2017/10/06 | R210             | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R212             | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 02/11/2017 |        |      | Bond Future | 151.2115                    | 151.2115                    | 151.2049              | 151.2049              | (0.004)           | 0.0000       | 0.0000      | 4,059         |
| 2017/10/06 | R212             | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 02/11/2017 | 152.40 | Put  | Bond Future | 1,188.5000                  | 1.1885                      | 1,195.1300            | 1.1951                | 0.558             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 02/11/2017 | 152.42 | Put  | Bond Future | 1,208.5000                  | 1.2085                      | 1,215.1300            | 1.2151                | 0.549             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 02/11/2017 | 152.41 | Put  | Bond Future | 1,198.5000                  | 1.1985                      | 1,205.1300            | 1.2051                | 0.553             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.71 | Put  | Bond Future | 2,707.6100                  | 2.7076                      | 2,714.3600            | 2.7144                | 0.249             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 |        |      | Bond Future | 152.0024                    | 152.0024                    | 151.9956              | 151.9956              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.70 | Put  | Bond Future | 2,697.6100                  | 2.6976                      | 2,704.3600            | 2.7044                | 0.250             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 01/02/2018 | 154.69 | Put  | Bond Future | 2,687.6100                  | 2.6876                      | 2,694.3600            | 2.6944                | 0.251             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.30 | Call | Bond Future | 587.1100                    | 0.5871                      | 578.1400              | 0.5781                | (1.528)           | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 |        |      | Bond Future | 154.8871                    | 154.8871                    | 154.8781              | 154.8781              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.28 | Call | Bond Future | 607.1100                    | 0.6071                      | 598.1400              | 0.5981                | (1.477)           | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.28 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.30 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.29 | Call | Bond Future | 597.1100                    | 0.5971                      | 588.1400              | 0.5881                | (1.502)           | 0            | 0           | 0             |
| 2017/10/06 | R212             | 03/05/2018 | 154.29 | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 | 9.36   | Put  | Bond Future | 805.5900                    | 0.8056                      | 967.8700              | 0.9679                | 20.144            | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 |        |      | Bond Future | 9.2934                      | 83.9825                     | 9.3534                | 83.5869               | 0.645             | 0.0000       | 0.0000      | 62,290        |
| 2017/10/06 | R213             | 02/11/2017 | 9.35   | Call | Bond Future | 1,207.4900                  | 1.2075                      | 978.2000              | 0.9782                | (18.989)          | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 | 9.35   | Put  | Bond Future | 833.9500                    | 0.8339                      | 1,000.3200            | 1.0003                | 19.950            | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 | 9.36   | Call | Bond Future | 1,244.9300                  | 1.2449                      | 1,011.5500            | 1.0116                | (18.746)          | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 | 9.34   | Call | Bond Future | 1,170.6900                  | 1.1707                      | 945.5100              | 0.9455                | (19.235)          | 0            | 0           | 0             |
| 2017/10/06 | R213             | 02/11/2017 | 9.34   | Put  | Bond Future | 863.0200                    | 0.8630                      | 1,033.5000            | 1.0335                | 19.754            | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.42   | Call | Bond Future | 2,261.7900                  | 2.2618                      | 2,039.6200            | 2.0396                | (9.823)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.41   | Put  | Bond Future | 1,862.3600                  | 1.8624                      | 2,045.5100            | 2.0455                | 9.834             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 |        |      | Bond Future | 9.3540                      | 85.5256                     | 9.4160                | 85.1224               | 0.663             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.43   | Call | Bond Future | 2,297.2800                  | 2.2973                      | 2,073.0800            | 2.0731                | (9.759)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.43   | Put  | Bond Future | 1,803.2300                  | 1.8032                      | 1,982.3000            | 1.9823                | 9.931             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.42   | Put  | Bond Future | 1,832.5200                  | 1.8325                      | 2,013.6200            | 2.0136                | 9.883             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 01/02/2018 | 9.41   | Call | Bond Future | 2,226.7700                  | 2.2268                      | 2,006.6500            | 2.0066                | (9.885)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.57   | Put  | Bond Future | 2,302.1300                  | 2.3021                      | 2,474.9600            | 2.4750                | 7.507             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.56   | Call | Bond Future | 3,286.9500                  | 3.2869                      | 3,050.5400            | 3.0505                | (7.192)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 |        |      | Bond Future | 9.4101                      | 83.5665                     | 9.4741                | 83.1558               | 0.680             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.57   | Call | Bond Future | 3,323.1200                  | 3.3231                      | 3,085.2400            | 3.0852                | (7.158)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.56   | Put  | Bond Future | 2,329.2900                  | 2.3293                      | 2,503.5900            | 2.5036                | 7.483             | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.58   | Call | Bond Future | 3,359.4700                  | 3.3595                      | 3,120.1300            | 3.1201                | (7.124)           | 0            | 0           | 0             |
| 2017/10/06 | R213             | 03/05/2018 | 9.58   | Put  | Bond Future | 2,275.2300                  | 2.2752                      | 2,446.6000            | 2.4466                | 7.532             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 02/11/2017 | 9.60   | Call | Bond Future | 729.1700                    | 0.7292                      | 587.6700              | 0.5877                | (19.406)          | 0            | 0           | 0             |
| 2017/10/06 | R214             | 02/11/2017 |        |      | Bond Future | 9.7284                      | 71.6421                     | 9.7781                | 71.2987               | 0.512             | 0.0000       | 0.0000      | 43,355        |
| 2017/10/06 | R214             | 02/11/2017 | 9.60   | Put  | Bond Future | 1,627.3300                  | 1.6273                      | 1,829.2100            | 1.8292                | 12.406            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/10/06 | R214             | 02/11/2017 | 9.58   | Call | Bond Future | 677.5800              | 0.6776              | 542.9200        | 0.5429        | (19.874)          | 0            | 0           | 0             |
| 2017/10/06 | R214             | 02/11/2017 | 9.58   | Put  | Bond Future | 1,717.3500            | 1.7174              | 1,926.0700      | 1.9261        | 12.154            | 0            | 0           | 0             |
| 2017/10/06 | R214             | 02/11/2017 | 9.59   | Put  | Bond Future | 1,671.9700            | 1.6720              | 1,877.2800      | 1.8773        | 12.280            | 0            | 0           | 0             |
| 2017/10/06 | R214             | 02/11/2017 | 9.59   | Call | Bond Future | 703.0600              | 0.7031              | 564.9900        | 0.5650        | (19.638)          | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 | 9.84   | Call | Bond Future | 2,418.3700            | 2.4184              | 2,224.3200      | 2.2243        | (8.024)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 |        |      | Bond Future | 9.7887                | 72.9584             | 9.8399          | 72.6086       | 0.524             | 0.0000       | 0.0000      | 400           |
| 2017/10/06 | R214             | 01/02/2018 | 9.82   | Call | Bond Future | 2,346.3600            | 2.3464              | 2,155.7000      | 2.1557        | (8.126)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 | 9.82   | Put  | Bond Future | 2,132.1200            | 2.1321              | 2,291.2900      | 2.2913        | 7.465             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 | 9.84   | Put  | Bond Future | 2,068.0000            | 2.0680              | 2,223.7800      | 2.2238        | 7.533             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 | 9.83   | Call | Bond Future | 2,382.2300            | 2.3822              | 2,189.8700      | 2.1899        | (8.075)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 01/02/2018 | 9.83   | Put  | Bond Future | 2,099.8700            | 2.0999              | 2,257.3400      | 2.2573        | 7.499             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.99   | Put  | Bond Future | 2,598.8800            | 2.5989              | 2,747.4200      | 2.7474        | 5.716             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 |        |      | Bond Future | 9.8447                | 71.0192             | 9.8975          | 70.6628       | 0.536             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.98   | Call | Bond Future | 3,536.1100            | 3.5361              | 3,329.4800      | 3.3295        | (5.843)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.98   | Put  | Bond Future | 2,628.1400            | 2.6281              | 2,777.9000      | 2.7779        | 5.698             | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.99   | Call | Bond Future | 3,573.2100            | 3.5732              | 3,365.3600      | 3.3654        | (5.817)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.97   | Call | Bond Future | 3,499.3900            | 3.4994              | 3,293.9800      | 3.2940        | (5.870)           | 0            | 0           | 0             |
| 2017/10/06 | R214             | 03/05/2018 | 9.97   | Put  | Bond Future | 2,657.8900            | 2.6579              | 2,808.8700      | 2.8089        | 5.680             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 | 9.65   | Call | Bond Future | 920.8000              | 0.9208              | 744.7300        | 0.7447        | (19.121)          | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 | 9.66   | Put  | Bond Future | 2,145.5800            | 2.1456              | 2,400.9600      | 2.4010        | 11.903            | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 |        |      | Bond Future | 9.7940                | 91.5472             | 9.8438          | 91.1116       | 0.508             | 0.0000       | 0.0000      | 87,525        |
| 2017/10/06 | R248             | 02/11/2017 | 9.65   | Put  | Bond Future | 2,202.5100            | 2.2025              | 2,462.1200      | 2.4621        | 11.787            | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 | 9.66   | Call | Bond Future | 953.9300              | 0.9539              | 773.6300        | 0.7736        | (18.901)          | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 | 9.64   | Call | Bond Future | 888.4500              | 0.8884              | 716.5700        | 0.7166        | (19.346)          | 0            | 0           | 0             |
| 2017/10/06 | R248             | 02/11/2017 | 9.64   | Put  | Bond Future | 2,260.3800            | 2.2604              | 2,524.1800      | 2.5242        | 11.671            | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 | 9.90   | Put  | Bond Future | 2,740.8500            | 2.7408              | 2,939.8200      | 2.9398        | 7.259             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 | 9.89   | Call | Bond Future | 3,073.0100            | 3.0730              | 2,830.1200      | 2.8301        | (7.904)           | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 |        |      | Bond Future | 9.8564                | 93.2293             | 9.9077          | 92.7853       | 0.521             | 0.0000       | 0.0000      | 170           |
| 2017/10/06 | R248             | 01/02/2018 | 9.90   | Call | Bond Future | 3,118.2700            | 3.1183              | 2,873.3000      | 2.8733        | (7.856)           | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 | 9.89   | Put  | Bond Future | 2,781.8900            | 2.7819              | 2,982.9400      | 2.9829        | 7.227             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 | 9.91   | Call | Bond Future | 3,163.8500            | 3.1638              | 2,916.8000      | 2.9168        | (7.809)           | 0            | 0           | 0             |
| 2017/10/06 | R248             | 01/02/2018 | 9.91   | Put  | Bond Future | 2,700.2900            | 2.7003              | 2,897.1800      | 2.8972        | 7.291             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.06  | Call | Bond Future | 4,698.1300            | 4.6981              | 4,434.4500      | 4.4344        | (5.612)           | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.05  | Put  | Bond Future | 3,500.9300            | 3.5009              | 3,690.9100      | 3.6909        | 5.427             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 |        |      | Bond Future | 9.9146                | 90.5261             | 9.9674          | 90.0739       | 0.533             | 0.0000       | 0.0000      | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.07  | Call | Bond Future | 4,744.7500            | 4.7448              | 4,479.5900      | 4.4796        | (5.588)           | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.07  | Put  | Bond Future | 3,426.5700            | 3.4266              | 3,613.6000      | 3.6136        | 5.458             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.06  | Put  | Bond Future | 3,463.7100            | 3.4637              | 3,652.2200      | 3.6522        | 5.442             | 0            | 0           | 0             |
| 2017/10/06 | R248             | 03/05/2018 | 10.05  | Call | Bond Future | 4,651.4500            | 4.6514              | 4,389.2400      | 4.3892        | (5.637)           | 0            | 0           | 0             |

**Total**

**1073013**