



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/01/2018 TO 10/01/2018

| Deal Date  | Contract Details | Strike | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/01/10 | 0403 21/12/2018  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0457 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0703 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0757 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0804 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0807 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0857 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0904 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0908 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 0957 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2025             | 01/02/2018 | 133.89 | Put  | Bond Future        | 2,976.5900                  | 2.9766                      | 2,994.0300            | 2.9940                | 0.586             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 01/02/2018 | 133.88 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 01/02/2018 |        |      | Bond Future        | 130.9134                    | 130.9134                    | 130.8960              | 130.8960              | (0.013)           | 0.0000       | 0.0000      | 1,070         |
| 2018/01/10 | 2025             | 01/02/2018 | 133.89 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 01/02/2018 | 133.88 | Put  | Bond Future        | 2,966.5900                  | 2.9666                      | 2,984.0300            | 2.9840                | 0.588             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 01/02/2018 | 133.90 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 01/02/2018 | 133.90 | Put  | Bond Future        | 2,986.5900                  | 2.9866                      | 3,004.0300            | 3.0040                | 0.584             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.21 | Call | Bond Future        | 157.0400                    | 0.1570                      | 140.2900              | 0.1403                | (10.666)          | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.20 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 |        |      | Bond Future        | 133.3670                    | 133.3670                    | 133.3503              | 133.3503              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.22 | Call | Bond Future        | 147.0400                    | 0.1470                      | 130.2900              | 0.1303                | (11.391)          | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.22 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.21 | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 03/05/2018 | 133.20 | Call | Bond Future        | 167.0400                    | 0.1670                      | 150.2900              | 0.1503                | (10.028)          | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 |        |      | Bond Future        | 135.8422                    | 135.8422                    | 135.8230              | 135.8230              | (0.014)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 807.8500                    | 0.8078                      | 827.0300              | 0.8270                | 2.374             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 827.8500                    | 0.8278                      | 847.0300              | 0.8470                | 2.317             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 817.8500                    | 0.8178                      | 837.0300              | 0.8370                | 2.345             | 0            | 0           | 0             |
| 2018/01/10 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2029             | 01/02/2018 |        |      | Bond Future        | 101.0158                    | 101.0158                    | 101.0040              | 101.0040              | (0.012)           | 0.0000       | 0.0000      | 1,370         |
| 2018/01/10 | 2029             | 03/05/2018 |        |      | Bond Future        | 101.8910                    | 101.8910                    | 101.8798              | 101.8798              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2029             | 02/08/2018 |        |      | Bond Future        | 103.8158                    | 103.8158                    | 103.8028              | 103.8028              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2030             | 01/02/2018 | 9.39   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 01/02/2018 |        |      | Bond Future        | 9.1101                      | 92.1339                     | 9.1941                | 91.5649               | 0.922             | 0.0000       | 0.0000      | 71,083        |
| 2018/01/10 | 2030             | 01/02/2018 | 9.38   | Call | Bond Future        | 1,811.6900                  | 1.8117                      | 1,242.7200            | 1.2427                | (31.405)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 01/02/2018 | 9.38   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 01/02/2018 | 9.39   | Call | Bond Future        | 1,877.8900                  | 1.8779                      | 1,308.9200            | 1.3089                | (30.298)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 01/02/2018 | 9.37   | Call | Bond Future        | 1,745.4300                  | 1.7454                      | 1,176.4600            | 1.1765                | (32.598)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 01/02/2018 | 9.37   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.51   | Call | Bond Future        | 2,274.5600                  | 2.2746                      | 1,695.3800            | 1.6954                | (25.463)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 |        |      | Bond Future        | 9.1645                      | 93.8555                     | 9.2514                | 93.2763               | 0.948             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.49   | Call | Bond Future        | 2,144.9900                  | 2.1450                      | 1,565.8100            | 1.5658                | (27.002)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.49   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.51   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.50   | Call | Bond Future        | 2,209.8100                  | 2.2098                      | 1,630.6300            | 1.6306                | (26.209)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 03/05/2018 | 9.50   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 |        |      | Bond Future        | 9.2214                      | 91.6086                     | 9.3115                | 91.0180               | 0.977             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future | 1,552.5600                  | 1.5526                      | 961.9800              | 0.9620                | (38.039)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future | 1,616.8500                  | 1.6169                      | 1,026.2700            | 1.0263                | (36.527)          | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future | 1,488.2200                  | 1.4882                      | 897.6400              | 0.8976                | (39.684)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.56   | Call | Bond Future | 2,438.9300                  | 2.4389                      | 1,954.8100            | 1.9548                | (19.850)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.55   | Put  | Bond Future | 552.9500                    | 0.5530                      | 832.4800              | 0.8325                | 50.552            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.20   | Call | Bond Future | 927.3000                    | 0.9273                      | 685.3200              | 0.6853                | (26.095)          | 0            | 0           | 7,500         |
| 2018/01/10 | 2032             | 01/02/2018 | 9.45   | Put  | Bond Future | 778.7200                    | 0.7787                      | 1,124.4200            | 1.1244                | 44.393            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.40   | Put  | Bond Future | 915.1100                    | 0.9151                      | 1,295.1100            | 1.2951                | 41.525            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 |        |      | Bond Future | 9.2961                      | 94.7631                     | 9.4001                | 94.0058               | 1.118             | 0.0000       | 0.0000      | 38,482        |
| 2018/01/10 | 2032             | 01/02/2018 | 9.57   | Call | Bond Future | 2,491.2000                  | 2.4912                      | 2,000.7400            | 2.0007                | (19.688)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.57   | Put  | Bond Future | 514.7500                    | 0.5148                      | 781.6200              | 0.7816                | 51.845            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.30   | Put  | Bond Future | 1,239.0700                  | 1.2391                      | 1,688.0900            | 1.6881                | 36.238            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.30   | Call | Bond Future | 1,267.4300                  | 1.2674                      | 959.1200              | 0.9591                | (24.326)          | 0            | 0           | 7,800         |
| 2018/01/10 | 2032             | 01/02/2018 | 9.56   | Put  | Bond Future | 533.5800                    | 0.5336                      | 806.7900              | 0.8068                | 51.203            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.55   | Call | Bond Future | 2,387.1200                  | 2.3871                      | 1,909.3200            | 1.9093                | (20.016)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.20   | Put  | Bond Future | 1,635.7100                  | 1.6357                      | 2,151.0600            | 2.1511                | 31.506            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 01/02/2018 | 9.45   | Call | Bond Future | 1,896.6900                  | 1.8967                      | 1,485.0600            | 1.4851                | (21.703)          | 0            | 0           | 750           |
| 2018/01/10 | 2032             | 01/02/2018 | 9.40   | Call | Bond Future | 1,671.9300                  | 1.6719                      | 1,294.6000            | 1.2946                | (22.569)          | 0            | 0           | 6,800         |
| 2018/01/10 | 2032             | 03/05/2018 | 9.70   | Call | Bond Future | 4,409.5100                  | 4.4095                      | 3,943.3400            | 3.9433                | (10.572)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 03/05/2018 | 9.71   | Put  | Bond Future | 1,908.2000                  | 1.9082                      | 2,210.1900            | 2.2102                | 15.826            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 03/05/2018 |        |      | Bond Future | 9.3506                      | 92.3766                     | 9.4579                | 91.6055               | 1.148             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2032             | 03/05/2018 | 9.70   | Put  | Bond Future | 1,933.2400                  | 1.9332                      | 2,238.1600            | 2.2382                | 15.772            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 03/05/2018 | 9.71   | Call | Bond Future | 4,453.9300                  | 4.4539                      | 3,984.8300            | 3.9848                | (10.532)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 03/05/2018 | 9.72   | Call | Bond Future | 4,498.7300                  | 4.4987                      | 4,026.7200            | 4.0267                | (10.492)          | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 03/05/2018 | 9.72   | Put  | Bond Future | 1,883.6100                  | 1.8836                      | 2,182.6900            | 2.1827                | 15.878            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 3,017.8500                  | 3.0179                      | 3,362.3200            | 3.3623                | 11.414            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 4,846.9800                  | 4.8470                      | 4,403.1600            | 4.4032                | (9.157)           | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 |        |      | Bond Future | 9.4055                      | 94.1075                     | 9.5165                | 93.3214               | 1.180             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 4,888.2600                  | 4.8883                      | 4,442.2200            | 4.4422                | (9.125)           | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 2,961.5800                  | 2.9616                      | 3,301.6100            | 3.3016                | 11.481            | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 4,806.1300                  | 4.8061                      | 4,364.5300            | 4.3645                | (9.188)           | 0            | 0           | 0             |
| 2018/01/10 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 2,989.4600                  | 2.9895                      | 3,331.7100            | 3.3317                | 11.449            | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 |        |      | Bond Future | 105.3996                    | 105.3996                    | 105.3876              | 105.3876              | (0.011)           | 0.0000       | 0.0000      | 5,730         |
| 2018/01/10 | 2033             | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 | 109.64 | Put  | Bond Future | 4,240.4200                  | 4.2404                      | 4,252.4200            | 4.2524                | 0.283             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 | 109.66 | Put  | Bond Future | 4,260.4200                  | 4.2604                      | 4,272.4200            | 4.2724                | 0.282             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 01/02/2018 | 109.65 | Put  | Bond Future | 4,250.4200                  | 4.2504                      | 4,262.4200            | 4.2624                | 0.282             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 03/05/2018 | 107.71 | Put  | Bond Future | 1,423.1100                  | 1.4231                      | 1,434.4300            | 1.4344                | 0.795             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 03/05/2018 |        |      | Bond Future | 106.2869                    | 106.2869                    | 106.2756              | 106.2756              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2033             | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 03/05/2018 | 107.70 | Put  | Bond Future | 1,413.1100                  | 1.4131                      | 1,424.4300            | 1.4244                | 0.801             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 2033             | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 03/05/2018 | 107.69 | Put  | Bond Future | 1,403.1100                  | 1.4031                      | 1,414.4300            | 1.4144                | 0.807             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 |        |      | Bond Future | 108.2949                    | 108.2949                    | 108.2816              | 108.2816              | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 1,625.0700                  | 1.6251                      | 1,638.3800            | 1.6384                | 0.819             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 1,645.0700                  | 1.6451                      | 1,658.3800            | 1.6584                | 0.809             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 1,635.0700                  | 1.6351                      | 1,648.3800            | 1.6484                | 0.814             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.82   | Put  | Bond Future | 711.3200                    | 0.7113                      | 850.3600              | 0.8504                | 19.547            | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 |        |      | Bond Future | 9.6014                      | 90.6003                     | 9.6549                | 90.1731               | 0.557             | 0.0000       | 0.0000      | 43,916        |
| 2018/01/10 | 2037             | 01/02/2018 | 9.88   | Put  | Bond Future | 578.3600                    | 0.5784                      | 697.4000              | 0.6974                | 20.582            | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.88   | Call | Bond Future | 2,769.6800                  | 2.7697                      | 2,461.4800            | 2.4615                | (11.128)          | 0            | 0           | 2,000         |
| 2018/01/10 | 2037             | 01/02/2018 | 9.82   | Call | Bond Future | 2,437.7100                  | 2.4377                      | 2,149.5100            | 2.1495                | (11.823)          | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.81   | Put  | Bond Future | 735.6300                    | 0.7356                      | 878.1600              | 0.8782                | 19.375            | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.83   | Call | Bond Future | 2,491.7900                  | 2.4918                      | 2,200.1300            | 2.2001                | (11.705)          | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.83   | Put  | Bond Future | 687.6500                    | 0.6877                      | 823.2300              | 0.8232                | 19.716            | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 9.81   | Call | Bond Future | 2,384.1600                  | 2.3842                      | 2,099.4500            | 2.0994                | (11.942)          | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 10.32  | Call | Bond Future | 5,584.8200                  | 5.5848                      | 5,184.6100            | 5.1846                | (7.166)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 10.32  | Put  | Bond Future | 97.2200                     | 0.0972                      | 124.2500              | 0.1243                | 27.803            | 0            | 0           | 2,000         |
| 2018/01/10 | 2037             | 01/02/2018 | 10.72  | Call | Bond Future | 8,332.5500                  | 8.3325                      | 7,909.6300            | 7.9096                | (5.076)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 01/02/2018 | 10.72  | Put  | Bond Future | 13.1400                     | 0.0131                      | 17.4600               | 0.0175                | 32.877            | 0            | 0           | 2,000         |
| 2018/01/10 | 2037             | 03/05/2018 | 9.99   | Call | Bond Future | 4,801.2100                  | 4.8012                      | 4,561.4300            | 4.5614                | (4.994)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 03/05/2018 | 9.97   | Put  | Bond Future | 2,303.8300                  | 2.3038                      | 2,502.5600            | 2.5026                | 8.626             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 03/05/2018 |        |      | Bond Future | 9.6603                      | 92.2932                     | 9.7154                | 91.8584               | 0.570             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2037             | 03/05/2018 | 9.99   | Put  | Bond Future | 2,246.8400                  | 2.2468                      | 2,441.8400            | 2.4418                | 8.679             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 03/05/2018 | 9.97   | Call | Bond Future | 4,706.4700                  | 4.7065                      | 4,470.4200            | 4.4704                | (5.015)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 03/05/2018 | 9.98   | Put  | Bond Future | 2,275.2800                  | 2.2753                      | 2,472.0500            | 2.4721                | 8.648             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 03/05/2018 | 9.98   | Call | Bond Future | 4,753.8400                  | 4.7538                      | 4,515.8300            | 4.5158                | (5.007)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 3,530.4800                  | 3.5305                      | 3,742.1400            | 3.7421                | 5.995             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 5,322.1200                  | 5.3221                      | 5,091.5300            | 5.0915                | (4.333)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 |        |      | Bond Future | 9.7215                      | 89.7667                     | 9.7785                | 89.3232               | 0.586             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 5,365.9600                  | 5.3660                      | 5,134.1300            | 5.1341                | (4.320)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 3,562.4400                  | 3.5624                      | 3,775.3400            | 3.7753                | 5.976             | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 5,409.9500                  | 5.4100                      | 5,176.6200            | 5.1766                | (4.313)           | 0            | 0           | 0             |
| 2018/01/10 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 3,498.7700                  | 3.4988                      | 3,708.9300            | 3.7089                | 6.007             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 | 136.95 | Put  | Bond Future | 9,497.7000                  | 9.4977                      | 9,512.6700            | 9.5127                | 0.158             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 |        |      | Bond Future | 127.4523                    | 127.4523                    | 127.4373              | 127.4373              | (0.012)           | 0.0000       | 0.0000      | 19,909        |
| 2018/01/10 | 2038             | 01/02/2018 | 136.94 | Put  | Bond Future | 9,487.7000                  | 9.4877                      | 9,502.6700            | 9.5027                | 0.158             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 01/02/2018 | 136.93 | Put  | Bond Future | 9,477.7000                  | 9.4777                      | 9,492.6700            | 9.4927                | 0.158             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 | 132.28 | Put  | Bond Future | 2,438.9200                  | 2.4389                      | 2,453.3300            | 2.4533                | 0.591             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 | 132.27 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 |        |      | Bond Future | 129.8411                    | 129.8411                    | 129.8267              | 129.8267              | (0.011)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 2038             | 03/05/2018 | 132.28 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 | 132.27 | Put  | Bond Future | 2,428.9200                  | 2.4289                      | 2,443.3300            | 2.4433                | 0.593             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 03/05/2018 | 132.29 | Put  | Bond Future | 2,448.9200                  | 2.4489                      | 2,463.3300            | 2.4633                | 0.588             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 2,305.9400                  | 2.3059                      | 2,322.6900            | 2.3227                | 0.726             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 |        |      | Bond Future | 132.2441                    | 132.2441                    | 132.2273              | 132.2273              | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 2,295.9400                  | 2.2959                      | 2,312.6900            | 2.3127                | 0.730             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 2,285.9400                  | 2.2859                      | 2,302.6900            | 2.3027                | 0.733             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 | 9.89   | Call | Bond Future | 2,575.5000                  | 2.5755                      | 2,416.4900            | 2.4165                | (6.174)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 |        |      | Bond Future | 9.6815                      | 93.9875                     | 9.7098                | 93.7451               | 0.292             | 0.0000       | 0.0000      | 27,816        |
| 2018/01/10 | 2040             | 01/02/2018 | 9.87   | Call | Bond Future | 2,463.2100                  | 2.4632                      | 2,308.3800            | 2.3084                | (6.286)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 | 9.87   | Put  | Bond Future | 867.1000                    | 0.8671                      | 954.6400              | 0.9546                | 10.096            | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 | 9.88   | Put  | Bond Future | 839.5300                    | 0.8395                      | 925.0100              | 0.9250                | 10.182            | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 | 9.89   | Put  | Bond Future | 812.6400                    | 0.8126                      | 896.0000              | 0.8960                | 10.258            | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 01/02/2018 | 9.88   | Call | Bond Future | 2,519.0800                  | 2.5191                      | 2,362.1900            | 2.3622                | (6.228)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.08  | Put  | Bond Future | 2,439.0600                  | 2.4391                      | 2,565.5800            | 2.5656                | 5.187             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 |        |      | Bond Future | 9.7407                      | 95.7436                     | 9.7698                | 95.4972               | 0.299             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.07  | Call | Bond Future | 5,198.1000                  | 5.1981                      | 5,079.5000            | 5.0795                | (2.282)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.07  | Put  | Bond Future | 2,469.2300                  | 2.4692                      | 2,597.0800            | 2.5971                | 5.178             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.08  | Call | Bond Future | 5,248.7600                  | 5.2488                      | 5,128.8300            | 5.1288                | (2.285)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.00  | Put  | Bond Future | 2,689.5000                  | 2.6895                      | 2,826.1300            | 2.8261                | 5.080             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.00  | Call | Bond Future | 4,849.2800                  | 4.8493                      | 4,739.4600            | 4.7395                | (2.265)           | 0            | 0           | 1,500         |
| 2018/01/10 | 2040             | 03/05/2018 | 9.00   | Put  | Bond Future | 7,877.2000                  | 7.8772                      | 8,081.5900            | 8.0816                | 2.595             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 9.00   | Call | Bond Future | 1,233.8800                  | 1.2339                      | 1,191.8200            | 1.1918                | (3.409)           | 0            | 0           | 1,500         |
| 2018/01/10 | 2040             | 03/05/2018 | 10.06  | Call | Bond Future | 5,147.6500                  | 5.1476                      | 5,030.1700            | 5.0302                | (2.282)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 03/05/2018 | 10.06  | Put  | Bond Future | 2,499.7200                  | 2.4997                      | 2,628.6900            | 2.6287                | 5.159             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 3,902.1400                  | 3.9021                      | 4,040.9100            | 4.0409                | 3.556             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 5,827.3800                  | 5.8274                      | 5,713.5600            | 5.7136                | (1.953)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 |        |      | Bond Future | 9.8022                      | 93.0314                     | 9.8322                | 92.7798               | 0.307             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 5,874.1000                  | 5.8741                      | 5,759.2900            | 5.7593                | (1.955)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 3,833.4500                  | 3.8335                      | 3,970.2400            | 3.9702                | 3.568             | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 5,780.8200                  | 5.7808                      | 5,667.9900            | 5.6680                | (1.952)           | 0            | 0           | 0             |
| 2018/01/10 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 3,867.6600                  | 3.8677                      | 4,005.4400            | 4.0054                | 3.562             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 | 9.90   | Put  | Bond Future | 929.7600                    | 0.9298                      | 994.1300              | 0.9941                | 6.923             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 | 9.89   | Call | Bond Future | 2,362.9300                  | 2.3629                      | 2,270.4500            | 2.2704                | (3.914)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 |        |      | Bond Future | 9.7261                      | 90.9566                     | 9.7444                | 90.7984               | 0.188             | 0.0000       | 0.0000      | 21,014        |
| 2018/01/10 | 2044             | 01/02/2018 | 9.90   | Call | Bond Future | 2,417.5500                  | 2.4175                      | 2,323.7200            | 2.3237                | (3.881)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 | 9.89   | Put  | Bond Future | 959.5800                    | 0.9596                      | 1,025.3000            | 1.0253                | 6.849             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 | 9.91   | Call | Bond Future | 2,472.8300                  | 2.4728                      | 2,377.5700            | 2.3776                | (3.852)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 01/02/2018 | 9.91   | Put  | Bond Future | 900.7500                    | 0.9008                      | 963.6900              | 0.9637                | 6.988             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 | 10.10  | Call | Bond Future | 5,210.8600                  | 5.2109                      | 5,148.8900            | 5.1489                | (1.189)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 | 10.09  | Put  | Bond Future | 2,596.4800                  | 2.5965                      | 2,696.2300            | 2.6962                | 3.842             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 |        |      | Bond Future | 9.7839                      | 92.6562                     | 9.8026                | 92.4955               | 0.192             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 2044             | 03/05/2018 | 10.11  | Call | Bond Future | 5,261.5500                  | 5.2615                      | 5,198.5500            | 5.1986                | (1.197)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 | 10.11  | Put  | Bond Future | 2,534.2600                  | 2.5343                      | 2,631.9500            | 2.6319                | 3.855             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 | 10.10  | Put  | Bond Future | 2,565.1100                  | 2.5651                      | 2,663.8300            | 2.6638                | 3.849             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 03/05/2018 | 10.09  | Call | Bond Future | 5,160.5700                  | 5.1606                      | 5,099.6300            | 5.0996                | (1.181)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 5,875.0000                  | 5.8750                      | 5,815.5800            | 5.8156                | (1.011)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 |        |      | Bond Future | 9.8438                      | 90.0113                     | 9.8632                | 89.8470               | 0.197             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future | 5,781.8400                  | 5.7818                      | 5,723.6600            | 5.7237                | (1.006)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future | 4,061.1200                  | 4.0611                      | 4,167.1700            | 4.1672                | 2.611             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future | 3,990.3600                  | 3.9904                      | 4,095.1700            | 4.0952                | 2.627             | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future | 5,828.4800                  | 5.8285                      | 5,769.5500            | 5.7696                | (1.011)           | 0            | 0           | 0             |
| 2018/01/10 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future | 4,025.7400                  | 4.0257                      | 4,131.0400            | 4.1310                | 2.616             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 | 132.92 | Put  | Bond Future | 8,000.7500                  | 8.0008                      | 8,510.4700            | 8.5105                | 6.371             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 |        |      | Bond Future | 124.9192                    | 124.9192                    | 124.4095              | 124.4095              | (0.408)           | 0.0000       | 0.0000      | 21,632        |
| 2018/01/10 | 2046             | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 | 132.91 | Put  | Bond Future | 7,990.7500                  | 7.9908                      | 8,500.4700            | 8.5005                | 6.379             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 01/02/2018 | 132.90 | Put  | Bond Future | 7,980.7500                  | 7.9808                      | 8,490.4700            | 8.4905                | 6.387             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 |        |      | Bond Future | 125.6608                    | 125.6608                    | 125.1425              | 125.1425              | (0.412)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.93 | Put  | Bond Future | 2,269.2500                  | 2.2693                      | 2,787.5300            | 2.7875                | 22.839            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.95 | Put  | Bond Future | 2,289.2500                  | 2.2893                      | 2,807.5300            | 2.8075                | 22.640            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 03/05/2018 | 127.94 | Put  | Bond Future | 2,279.2500                  | 2.2793                      | 2,797.5300            | 2.7975                | 22.739            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future | 745.3400                    | 0.7453                      | 1,275.4800            | 1.2755                | 71.127            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 |        |      | Bond Future | 128.0347                    | 128.0347                    | 127.5045              | 127.5045              | (0.414)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future | 735.3400                    | 0.7353                      | 1,265.4800            | 1.2655                | 72.095            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future | 755.3400                    | 0.7553                      | 1,285.4800            | 1.2855                | 70.186            | 0            | 0           | 0             |
| 2018/01/10 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 | 140.23 | Put  | Bond Future | 8,098.4500                  | 8.0985                      | 8,113.6800            | 8.1137                | 0.188             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 |        |      | Bond Future | 132.1316                    | 132.1316                    | 132.1163              | 132.1163              | (0.012)           | 0.0000       | 0.0000      | 24,301        |
| 2018/01/10 | 2050             | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 | 140.25 | Put  | Bond Future | 8,118.4500                  | 8.1185                      | 8,133.6800            | 8.1337                | 0.188             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 | 140.24 | Put  | Bond Future | 8,108.4500                  | 8.1085                      | 8,123.6800            | 8.1237                | 0.188             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.62 | Put  | Bond Future | 1,012.0700                  | 1.0121                      | 1,026.5300            | 1.0265                | 1.429             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.61 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 |        |      | Bond Future | 134.6079                    | 134.6079                    | 134.5935              | 134.5935              | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.62 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.61 | Put  | Bond Future | 1,002.0700                  | 1.0021                      | 1,016.5300            | 1.0165                | 1.443             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.63 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 03/05/2018 | 135.63 | Put  | Bond Future | 1,022.0700                  | 1.0221                      | 1,036.5300            | 1.0365                | 1.415             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 2,122.1700                  | 2.1222                      | 2,138.8600            | 2.1389                | 0.786             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 2,102.1700                  | 2.1022                      | 2,118.8600            | 2.1189                | 0.794             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 02/08/2018 |        |      | Bond Future        | 135.4178                    | 135.4178                    | 135.4011              | 135.4011              | (0.012)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 2,112.1700                  | 2.1122                      | 2,128.8600            | 2.1289                | 0.790             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL37             | 01/02/2018 |        |      | Index Future       | 570.6830                    | 570.6830                    | 568.8290              | 568.8290              | (0.325)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL37             | 03/05/2018 |        |      | Index Future       | 581.3440                    | 581.3440                    | 579.4600              | 579.4600              | (0.324)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL37             | 02/08/2018 |        |      | Index Future       | 592.2410                    | 592.2410                    | 590.3160              | 590.3160              | (0.325)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL7T             | 01/02/2018 |        |      | Index Future       | 658.6570                    | 658.6570                    | 655.0100              | 655.0100              | (0.554)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL7T             | 03/05/2018 |        |      | Index Future       | 670.9610                    | 670.9610                    | 667.2510              | 667.2510              | (0.553)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | AL7T             | 02/08/2018 |        |      | Index Future       | 683.5380                    | 683.5380                    | 679.7520              | 679.7520              | (0.554)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | ALBI             | 01/02/2018 |        |      | Index Future       | 594.3520                    | 594.3520                    | 591.6930              | 591.6930              | (0.447)           | 0.0000       | 0.0000      | 772           |
| 2018/01/10 | ALBI             | 03/05/2018 |        |      | Index Future       | 605.4550                    | 605.4550                    | 602.7510              | 602.7510              | (0.447)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | ALBI             | 02/08/2018 |        |      | Index Future       | 616.8040                    | 616.8040                    | 614.0440              | 614.0440              | (0.447)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C030             | 31/01/2030 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C035             | 28/02/2035 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C038             | 31/01/2038 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C040             | 06/10/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C040             | 31/01/2040 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C044             | 31/01/2044 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C048             | 28/02/2048 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C118             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | CES1             | 20/04/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.31 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 01/02/2018 |        |      | Bond Future        | 129.2500                    | 129.2500                    | 129.2422              | 129.2422              | (0.006)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.29 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.29 | Put  | Bond Future        | 3,040.0300                  | 3.0400                      | 3,047.7800            | 3.0478                | 0.255             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.31 | Put  | Bond Future        | 3,060.0300                  | 3.0600                      | 3,067.7800            | 3.0678                | 0.253             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.30 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 01/02/2018 | 132.30 | Put  | Bond Future        | 3,050.0300                  | 3.0500                      | 3,057.7800            | 3.0578                | 0.254             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.20 | Put  | Bond Future        | 3,287.2400                  | 3.2872                      | 3,294.1200            | 3.2941                | 0.209             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 |        |      | Bond Future        | 129.9128                    | 129.9128                    | 129.9059              | 129.9059              | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.19 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.19 | Put  | Bond Future        | 3,277.2400                  | 3.2772                      | 3,284.1200            | 3.2841                | 0.210             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.20 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.18 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 03/05/2018 | 133.18 | Put  | Bond Future        | 3,267.2400                  | 3.2672                      | 3,274.1200            | 3.2741                | 0.211             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 |        |      | Bond Future        | 132.3670                    | 132.3670                    | 132.3579              | 132.3579              | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        | 2,563.0400                  | 2.5630                      | 2,572.1300            | 2.5721                | 0.355             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        | 2,583.0400                  | 2.5830                      | 2,592.1300            | 2.5921                | 0.352             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        | 2,573.0400                  | 2.5730                      | 2,582.1300            | 2.5821                | 0.353             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 | 11.00  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 | 10.99  | Call | Bond Future        | 1,759.4500                  | 1.7594                      | 1,409.9000            | 1.4099                | (19.867)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 |        |      | Bond Future        | 10.6982                     | 78.9529                     | 10.7554               | 78.6034               | 0.534             | 0.0000       | 0.0000      | 9,466         |
| 2018/01/10 | ES33             | 01/02/2018 | 11.00  | Call | Bond Future        | 1,818.6800                  | 1.8187                      | 1,469.1300            | 1.4691                | (19.220)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 | 10.99  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 | 11.01  | Call | Bond Future        | 1,877.8300                  | 1.8778                      | 1,528.2800            | 1.5283                | (18.615)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 01/02/2018 | 11.01  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.22  | Call | Bond Future        | 2,508.5400                  | 2.5085                      | 2,152.8700            | 2.1529                | (14.178)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.20  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 |        |      | Bond Future        | 10.7943                     | 76.6366                     | 10.8534               | 76.2809               | 0.547             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.22  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.20  | Call | Bond Future        | 2,393.4700                  | 2.3935                      | 2,037.8000            | 2.0378                | (14.860)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.21  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 03/05/2018 | 11.21  | Call | Bond Future        | 2,451.0400                  | 2.4510                      | 2,095.3700            | 2.0954                | (14.511)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        | 1,456.0600                  | 1.4561                      | 1,093.2400            | 1.0932                | (24.918)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 |        |      | Bond Future        | 10.8917                     | 78.0726                     | 10.9529               | 77.7098               | 0.562             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        | 1,513.8100                  | 1.5138                      | 1,150.9900            | 1.1510                | (23.967)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        | 1,571.5000                  | 1.5715                      | 1,208.6800            | 1.2087                | (23.087)          | 0            | 0           | 0             |
| 2018/01/10 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | ES42             | 01/02/2018 |        |      | Bond Future        | 10.9675                     | 81.5983                     | 10.9944               | 81.4117               | 0.246             | 0.0000       | 0.0000      | 7,957         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | ES42             | 03/05/2018 |        |      | Bond Future        | 11.0660                     | 78.8615                     | 11.0939               | 78.6719               | 0.252             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | ES42             | 02/08/2018 |        |      | Bond Future        | 11.1640                     | 80.3390                     | 11.1930               | 80.1453               | 0.259             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.04 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 |        |      | GOVI               | 593.0260                    | 593.0260                    | 590.1790              | 590.1790              | (0.480)           | 0.0000       | 0.0000      | 715           |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.03 | Call | GOVI               | 119,960.0000                | 11.9960                     | 91,490.0000           | 9.1490                | (23.733)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.03 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.04 | Call | GOVI               | 119,860.0000                | 11.9860                     | 91,390.0000           | 9.1390                | (23.753)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.02 | Call | GOVI               | 120,060.0000                | 12.0060                     | 91,590.0000           | 9.1590                | (23.713)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 01/02/2018 | 581.02 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.29 | Call | GOVI               | 138,140.0000                | 13.8140                     | 109,190.0000          | 10.9190               | (20.957)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.27 | Call | GOVI               | 138,340.0000                | 13.8340                     | 109,390.0000          | 10.9390               | (20.927)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 |        |      | GOVI               | 604.1040                    | 604.1040                    | 601.2090              | 601.2090              | (0.479)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.27 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.29 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.28 | Call | GOVI               | 138,240.0000                | 13.8240                     | 109,290.0000          | 10.9290               | (20.942)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 03/05/2018 | 590.28 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 |        |      | GOVI               | 615.4280                    | 615.4280                    | 612.4730              | 612.4730              | (0.480)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 97,180.0000                 | 9.7180                      | 67,630.0000           | 6.7630                | (30.407)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 97,080.0000                 | 9.7080                      | 67,530.0000           | 6.7530                | (30.439)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 97,280.0000                 | 9.7280                      | 67,730.0000           | 6.7730                | (30.376)          | 0            | 0           | 0             |
| 2018/01/10 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IGOV             | 01/02/2018 |        |      | Index Future       | 253.3720                    | 253.3720                    | 253.2760              | 253.2760              | (0.038)           | 0.0000       | 0.0000      | 879           |
| 2018/01/10 | IGOV             | 03/05/2018 |        |      | Index Future       | 258.1200                    | 258.1200                    | 258.0250              | 258.0250              | (0.037)           | 0.0000       | 0.0000      | 269           |
| 2018/01/10 | IGOV             | 02/08/2018 |        |      | Index Future       | 262.9970                    | 262.9970                    | 262.8960              | 262.8960              | (0.038)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS01             | 15/03/2018 |        |      | Interest Rate Swap | 99.7200                     | 99.7200                     | 99.7200               | 99.7200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.8800                     | 99.8800                     | 99.8900               | 99.8900               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 100.0000                    | 100.0000                    | 100.0200              | 100.0200              | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.4300                    | 100.4300                    | 100.4600              | 100.4600              | 0.030             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.4200                     | 99.4200                     | 99.4600               | 99.4600               | 0.040             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 16/03/2018 |        |      | Interest Rate Swap | 99.0100                     | 99.0100                     | 99.0100               | 99.0100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.5700                     | 98.5700                     | 98.5800               | 98.5800               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.4700                     | 98.4700                     | 98.4900               | 98.4900               | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.8100                     | 98.8100                     | 98.8400               | 98.8400               | 0.030             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.1700                     | 99.1700                     | 99.2100               | 99.2100               | 0.040             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.5300                     | 99.5300                     | 99.5800               | 99.5800               | 0.050             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 99.9000                     | 99.9000                     | 99.9700               | 99.9700               | 0.070             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 100.8300                    | 100.8300                    | 100.9100              | 100.9100              | 0.079             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.5700                     | 98.5700                     | 98.6800               | 98.6800               | 0.112             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 96.0300                     | 96.0300                     | 96.2000               | 96.2000               | 0.177             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 95.2400                     | 95.2400                     | 95.4500               | 95.4500               | 0.220             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 94.4200                     | 94.4200                     | 94.6600               | 94.6600               | 0.254             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 94.5700                     | 94.5700                     | 94.8500               | 94.8500               | 0.296             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 96.7400                     | 96.7400                     | 97.0500               | 97.0500               | 0.320             | 0.0000       | 0.0000      | 51            |
| 2018/01/10 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 96.8700                     | 96.8700                     | 97.2000               | 97.2000               | 0.341             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 98.0400                     | 98.0400                     | 98.4000               | 98.4000               | 0.367             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 100.2300                    | 100.2300                    | 100.6000              | 100.6000              | 0.369             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 101.4700                    | 101.4700                    | 101.8600              | 101.8600              | 0.384             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 96.5800                     | 96.5800                     | 96.9900               | 96.9900               | 0.425             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 94.7300                     | 94.7300                     | 95.2900               | 95.2900               | 0.591             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 91.7300                     | 91.7300                     | 92.3200               | 92.3200               | 0.643             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 90.4600                     | 90.4600                     | 91.0800               | 91.0800               | 0.685             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 92.6000                     | 92.6000                     | 93.2400               | 93.2400               | 0.691             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 96.3800                     | 96.3800                     | 97.0300               | 97.0300               | 0.674             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 94.9500                     | 94.9500                     | 95.6100               | 95.6100               | 0.695             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 97.0100                     | 97.0100                     | 97.6700               | 97.6700               | 0.680             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 100.7300                    | 100.7300                    | 101.3800              | 101.3800              | 0.645             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 101.0800                    | 101.0800                    | 101.7400              | 101.7400              | 0.653             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 96.3300                     | 96.3300                     | 97.0100               | 97.0100               | 0.706             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 17/01/2018 |        |      | Jibar Tradeable Future | 6.9700                      | 93.0300                     | 6.9700                | 93.0300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 21/02/2018 |        |      | Jibar Tradeable Future | 6.9000                      | 93.1000                     | 6.9000                | 93.1000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 20/03/2018 |        |      | Jibar Tradeable Future | 6.8350                      | 93.1650                     | 6.8350                | 93.1650               | 0.000             | 0.0000       | 0.0000      | 2,500         |
| 2018/01/10 | JBAF             | 18/04/2018 |        |      | Jibar Tradeable Future | 6.7800                      | 93.2200                     | 6.7800                | 93.2200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8200                      | 93.1800                     | 6.8200                | 93.1800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.9600                      | 93.0400                     | 6.9600                | 93.0400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 7.0400                      | 92.9600                     | 7.0400                | 92.9600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 7.1100                      | 92.8900                     | 7.1100                | 92.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 7.1100                      | 92.8900                     | 7.1100                | 92.8900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R023             | 01/02/2018 | 8.33   | Put  | Bond Future            | 68.1800                     | 0.0682                      | 79.7300               | 0.0797                | 16.940            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 01/02/2018 |        |      | Bond Future            | 7.8533                      | 102.9712                    | 7.9437                | 102.6013              | 1.151             | 0.0000       | 0.0000      | 60,572        |
| 2018/01/10 | R023             | 01/02/2018 | 8.32   | Call | Bond Future            | 1,963.5700                  | 1.9636                      | 1,606.2400            | 1.6062                | (18.198)          | 0            | 0           | 0             |
| 2018/01/10 | R023             | 01/02/2018 | 8.32   | Put  | Bond Future            | 72.0400                     | 0.0720                      | 84.6500               | 0.0846                | 17.504            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 01/02/2018 | 8.33   | Call | Bond Future            | 1,999.7600                  | 1.9998                      | 1,641.3700            | 1.6414                | (17.922)          | 0            | 0           | 0             |
| 2018/01/10 | R023             | 01/02/2018 | 8.31   | Call | Bond Future            | 1,927.4900                  | 1.9275                      | 1,571.2900            | 1.5713                | (18.480)          | 0            | 0           | 0             |
| 2018/01/10 | R023             | 01/02/2018 | 8.31   | Put  | Bond Future            | 76.0300                     | 0.0760                      | 89.7700               | 0.0898                | 18.072            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 8.27   | Call | Bond Future            | 2,270.4600                  | 2.2705                      | 2,008.1500            | 2.0081                | (11.553)          | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 |        |      | Bond Future            | 7.8693                      | 100.9653                    | 7.9652                | 100.5890              | 1.219             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R023             | 03/05/2018 | 8.27   | Put  | Bond Future | 709.3400                    | 0.7093                      | 823.3900              | 0.8234                | 16.078            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 8.28   | Call | Bond Future | 2,297.2500                  | 2.2972                      | 2,033.2500            | 2.0332                | (11.492)          | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 8.29   | Put  | Bond Future | 685.9400                    | 0.6859                      | 796.6100              | 0.7966                | 16.134            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 9.19   | Call | Bond Future | 5,148.7200                  | 5.1487                      | 4,791.0400            | 4.7910                | (6.947)           | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 9.19   | Put  | Bond Future | 115.3800                    | 0.1154                      | 134.0600              | 0.1341                | 16.190            | 0            | 0           | 2,500         |
| 2018/01/10 | R023             | 03/05/2018 | 8.28   | Put  | Bond Future | 697.5600                    | 0.6976                      | 809.9200              | 0.8099                | 16.108            | 0            | 0           | 0             |
| 2018/01/10 | R023             | 03/05/2018 | 8.29   | Call | Bond Future | 2,324.1800                  | 2.3242                      | 2,058.4900            | 2.0585                | (11.432)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 | 9.75   | Call | Bond Future | 1,917.7000                  | 1.9177                      | 1,450.4100            | 1.4504                | (24.367)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 | 9.73   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 |        |      | Bond Future | 9.5074                      | 98.5988                     | 9.5659                | 98.1315               | 0.614             | 0.0000       | 0.0000      | 48,902        |
| 2018/01/10 | R035             | 01/02/2018 | 9.75   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 | 9.73   | Call | Bond Future | 1,761.8000                  | 1.7618                      | 1,294.5100            | 1.2945                | (26.523)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 | 9.74   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R035             | 01/02/2018 | 9.74   | Call | Bond Future | 1,839.8000                  | 1.8398                      | 1,372.5100            | 1.3725                | (25.399)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.91   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 |        |      | Bond Future | 9.5631                      | 95.9408                     | 9.6233                | 95.4652               | 0.630             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.90   | Call | Bond Future | 2,615.6700                  | 2.6157                      | 2,140.1400            | 2.1401                | (18.180)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.90   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.91   | Call | Bond Future | 2,691.6300                  | 2.6916                      | 2,216.1000            | 2.2161                | (17.667)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.89   | Call | Bond Future | 2,539.6200                  | 2.5396                      | 2,064.0900            | 2.0641                | (18.724)          | 0            | 0           | 0             |
| 2018/01/10 | R035             | 03/05/2018 | 9.89   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.96   | Call | Bond Future | 2,869.7600                  | 2.8698                      | 2,332.6800            | 2.3327                | (18.715)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.50   | Put  | Bond Future | 1,221.1500                  | 1.2211                      | 1,556.2600            | 1.5563                | 27.442            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 9.00   | Call | Bond Future | 3,088.5600                  | 3.0886                      | 2,538.6600            | 2.5387                | (17.804)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 9.25   | Call | Bond Future | 4,535.6500                  | 4.5356                      | 3,935.8500            | 3.9358                | (13.224)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 |        |      | Bond Future | 8.5530                      | 113.2694                    | 8.6475                | 112.6476              | 1.104             | 0.0000       | 0.0000      | 115,402       |
| 2018/01/10 | R186             | 01/02/2018 | 8.50   | Call | Bond Future | 869.9500                    | 0.8700                      | 583.3100              | 0.5833                | (32.949)          | 0            | 0           | 1,460         |
| 2018/01/10 | R186             | 01/02/2018 | 7.75   | Put  | Bond Future | 5,488.8900                  | 5.4889                      | 6,101.8300            | 6.1018                | 11.167            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 7.75   | Call | Bond Future | 13.4600                     | 0.0135                      | 4.6500                | 0.0047                | (65.453)          | 0            | 0           | 1,460         |
| 2018/01/10 | R186             | 01/02/2018 | 8.97   | Call | Bond Future | 2,924.0600                  | 2.9241                      | 2,383.6000            | 2.3836                | (18.483)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.96   | Put  | Bond Future | 223.4200                    | 0.2234                      | 308.0900              | 0.3081                | 37.897            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 9.00   | Put  | Bond Future | 186.5900                    | 0.1866                      | 258.4400              | 0.2584                | 38.507            | 0            | 0           | 6,200         |
| 2018/01/10 | R186             | 01/02/2018 | 8.75   | Put  | Bond Future | 528.2800                    | 0.5283                      | 705.9400              | 0.7059                | 33.630            | 0            | 0           | 775           |
| 2018/01/10 | R186             | 01/02/2018 | 9.25   | Put  | Bond Future | 53.8800                     | 0.0539                      | 75.8300               | 0.0758                | 40.739            | 0            | 0           | 775           |
| 2018/01/10 | R186             | 01/02/2018 | 8.97   | Put  | Bond Future | 213.7400                    | 0.2137                      | 295.0300              | 0.2950                | 38.032            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.98   | Call | Bond Future | 2,978.6000                  | 2.9786                      | 2,434.9300            | 2.4349                | (18.253)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.98   | Put  | Bond Future | 204.3400                    | 0.2043                      | 282.4200              | 0.2824                | 38.211            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 8.75   | Call | Bond Future | 1,819.4900                  | 1.8195                      | 1,375.4000            | 1.3754                | (24.407)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 9.65   | Call | Bond Future | 6,951.2600                  | 6.9513                      | 6,331.1700            | 6.3312                | (8.921)           | 0            | 0           | 0             |
| 2018/01/10 | R186             | 01/02/2018 | 9.65   | Put  | Bond Future | 4.5500                      | 0.0046                      | 6.2100                | 0.0062                | 36.484            | 0            | 0           | 1,950         |
| 2018/01/10 | R186             | 03/05/2018 | 10.14  | Put  | Bond Future | 185.9900                    | 0.1860                      | 229.0100              | 0.2290                | 23.130            | 0            | 0           | 1,120         |
| 2018/01/10 | R186             | 03/05/2018 | 8.69   | Call | Bond Future | 2,771.7600                  | 2.7718                      | 2,453.4600            | 2.4535                | (11.484)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.72   | Put  | Bond Future | 441.7100                    | 0.4417                      | 529.1500              | 0.5291                | 19.796            | 0            | 0           | 10,640        |
| 2018/01/10 | R186             | 03/05/2018 | 8.92   | Call | Bond Future | 3,649.5300                  | 3.6495                      | 3,267.3100            | 3.2673                | (10.473)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.91   | Put  | Bond Future | 1,611.3400                  | 1.6113                      | 1,864.5900            | 1.8646                | 15.717            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 |        |      | Bond Future | 8.5965                      | 115.3857                    | 8.6950                | 114.7529              | 1.146             | 0.0000       | 0.0000      | 200           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R186             | 03/05/2018 | 9.30   | Put  | Bond Future | 908.9400              | 0.9089              | 1,068.8900      | 1.0689        | 17.597            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.30   | Call | Bond Future | 5,325.9000            | 5.3259              | 4,853.0800      | 4.8531        | (8.878)           | 0            | 0           | 1,120         |
| 2018/01/10 | R186             | 03/05/2018 | 10.14  | Call | Bond Future | 9,577.8500            | 9.5778              | 8,988.1000      | 8.9881        | (6.157)           | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.93   | Call | Bond Future | 3,690.2800            | 3.6903              | 3,305.3800      | 3.3054        | (10.430)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.93   | Put  | Bond Future | 1,566.8200            | 1.5668              | 1,814.6900      | 1.8147        | 15.820            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.69   | Put  | Bond Future | 2,170.8000            | 2.1708              | 2,485.2700      | 2.4853        | 14.486            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.72   | Call | Bond Future | 7,385.4800            | 7.3855              | 6,840.1500      | 6.8401        | (7.384)           | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.19   | Put  | Bond Future | 1,074.0100            | 1.0740              | 1,258.2700      | 1.2583        | 17.156            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.92   | Put  | Bond Future | 1,588.9600            | 1.5890              | 1,839.5100      | 1.8395        | 15.768            | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 8.91   | Call | Bond Future | 3,608.9800            | 3.6090              | 3,229.4600      | 3.2295        | (10.516)          | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.75   | Call | Bond Future | 7,538.0300            | 7.5380              | 6,988.7300      | 6.9887        | (7.287)           | 0            | 0           | 0             |
| 2018/01/10 | R186             | 03/05/2018 | 9.75   | Put  | Bond Future | 416.8200              | 0.4168              | 500.2900        | 0.5003        | 20.025            | 0            | 0           | 3,200         |
| 2018/01/10 | R186             | 03/05/2018 | 9.19   | Call | Bond Future | 4,815.8300            | 4.8158              | 4,367.3200      | 4.3673        | (9.313)           | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 | 301.68 | Put  | Bond Future | 2,890.2200            | 2.8902              | 2,930.1200      | 2.9301        | 1.381             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 |        |      | Bond Future | 298.7898              | 298.7898            | 298.7499        | 298.7499      | (0.013)           | 0.0000       | 0.0000      | 2,350         |
| 2018/01/10 | R197             | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 | 301.67 | Put  | Bond Future | 2,880.2200            | 2.8802              | 2,920.1200      | 2.9201        | 1.385             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 01/02/2018 | 301.66 | Put  | Bond Future | 2,870.2200            | 2.8702              | 2,910.1200      | 2.9101        | 1.390             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.46 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 |        |      | Bond Future | 304.3897              | 304.3897            | 304.3513        | 304.3513      | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.44 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.44 | Put  | Bond Future | 50.3500               | 0.0504              | 88.7100         | 0.0887        | 76.187            | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.46 | Put  | Bond Future | 70.3500               | 0.0704              | 108.7100        | 0.1087        | 54.527            | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.45 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R197             | 03/05/2018 | 304.45 | Put  | Bond Future | 60.3500               | 0.0604              | 98.7100         | 0.0987        | 63.563            | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 | 249.07 | Call | Bond Future | 0.9900                | 0.0010              | 0.7300          | 0.0007        | (26.263)          | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 | 249.06 | Put  | Bond Future | 9,320.9600            | 9.3210              | 9,348.4800      | 9.3485        | 0.295             | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 |        |      | Bond Future | 239.7400              | 239.7400            | 239.7123        | 239.7123      | (0.012)           | 0.0000       | 0.0000      | 21,504        |
| 2018/01/10 | R202             | 01/02/2018 | 249.08 | Call | Bond Future | 0.9700                | 0.0010              | 0.7200          | 0.0007        | (25.773)          | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 | 249.08 | Put  | Bond Future | 9,340.9300            | 9.3409              | 9,368.4600      | 9.3685        | 0.295             | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 | 249.07 | Put  | Bond Future | 9,330.9500            | 9.3310              | 9,358.4700      | 9.3585        | 0.295             | 0            | 0           | 0             |
| 2018/01/10 | R202             | 01/02/2018 | 249.06 | Call | Bond Future | 1.0000                | 0.0010              | 0.7400          | 0.0007        | (26.000)          | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.48 | Put  | Bond Future | 4,620.6500            | 4.6206              | 4,628.0100      | 4.6280        | 0.159             | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.47 | Call | Bond Future | 1,376.7500            | 1.3768              | 1,357.8400      | 1.3578        | (1.374)           | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 |        |      | Bond Future | 244.2330              | 244.2330            | 244.2067        | 244.2067      | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.48 | Call | Bond Future | 1,373.6400            | 1.3736              | 1,354.7500      | 1.3547        | (1.375)           | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.47 | Put  | Bond Future | 4,613.7600            | 4.6138              | 4,621.1000      | 4.6211        | 0.159             | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.49 | Call | Bond Future | 1,370.5400            | 1.3705              | 1,351.6700      | 1.3517        | (1.377)           | 0            | 0           | 0             |
| 2018/01/10 | R202             | 03/05/2018 | 247.49 | Put  | Bond Future | 4,627.5500            | 4.6275              | 4,634.9300      | 4.6349        | 0.159             | 0            | 0           | 0             |
| 2018/01/10 | R204             | 01/02/2018 | 7.27   | Call | Bond Future | 233.5000              | 0.2335              | 127.5200        | 0.1275        | (45.388)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 01/02/2018 |        |      | Bond Future | 7.0228                | 101.8316            | 7.1175          | 101.7523      | 1.348             | 0.0000       | 0.0000      | 30,625        |
| 2018/01/10 | R204             | 01/02/2018 | 7.25   | Call | Bond Future | 220.1000              | 0.2201              | 110.8100        | 0.1108        | (49.655)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 01/02/2018 | 7.25   | Put  | Bond Future | 30.0200               | 0.0300              | 0.0000          | 0.0000        | (100.000)         | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R204             | 01/02/2018 | 7.27   | Put  | Bond Future | 26.7100               |                     | 0.0267                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2018/01/10 | R204             | 01/02/2018 | 7.26   | Call | Bond Future | 226.7600              |                     | 0.2268                      | 119.1700              | 0.1192                | (47.447)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 01/02/2018 | 7.26   | Put  | Bond Future | 28.3200               |                     | 0.0283                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.10   | Put  | Bond Future | 94.4500               |                     | 0.0945                      | 112.4400              | 0.1124                | 19.047            | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 |        |      | Bond Future | 6.8069                |                     | 103.7342                    | 6.9399                | 103.6539              | 1.954             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.09   | Call | Bond Future | 266.9200              |                     | 0.2669                      | 205.0500              | 0.2050                | (23.179)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.09   | Put  | Bond Future | 96.2900               |                     | 0.0963                      | 114.6600              | 0.1147                | 19.078            | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.10   | Call | Bond Future | 271.1000              |                     | 0.2711                      | 208.8500              | 0.2089                | (22.962)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.08   | Call | Bond Future | 262.7700              |                     | 0.2628                      | 201.2900              | 0.2013                | (23.397)          | 0            | 0           | 0             |
| 2018/01/10 | R204             | 03/05/2018 | 7.08   | Put  | Bond Future | 98.1600               |                     | 0.0982                      | 116.9200              | 0.1169                | 19.112            | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 | 7.61   | Put  | Bond Future | 22.7000               |                     | 0.0227                      | 8.7700                | 0.0088                | (61.366)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 | 7.60   | Call | Bond Future | 726.1400              |                     | 0.7261                      | 525.4700              | 0.5255                | (27.635)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 |        |      | Bond Future | 7.2043                |                     | 100.5151                    | 7.3090                | 100.3288              | 1.452             | 0.0000       | 0.0000      | 45,523        |
| 2018/01/10 | R207             | 01/02/2018 | 7.61   | Call | Bond Future | 742.2200              |                     | 0.7422                      | 542.0400              | 0.5420                | (26.970)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 | 7.60   | Put  | Bond Future | 24.2700               |                     | 0.0243                      | 9.8500                | 0.0099                | (59.415)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 | 7.62   | Call | Bond Future | 758.3800              |                     | 0.7584                      | 558.7100              | 0.5587                | (26.328)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 01/02/2018 | 7.62   | Put  | Bond Future | 21.2100               |                     | 0.0212                      | 7.7900                | 0.0078                | (63.272)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.57   | Call | Bond Future | 852.4800              |                     | 0.8525                      | 690.6500              | 0.6906                | (18.983)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.56   | Put  | Bond Future | 212.6000              |                     | 0.2126                      | 240.9100              | 0.2409                | 13.316            | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 |        |      | Bond Future | 7.1573                |                     | 102.3931                    | 7.2782                | 102.2039              | 1.689             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.58   | Call | Bond Future | 863.9200              |                     | 0.8639                      | 701.4100              | 0.7014                | (18.811)          | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.58   | Put  | Bond Future | 204.3500              |                     | 0.2043                      | 231.0700              | 0.2311                | 13.076            | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.57   | Put  | Bond Future | 208.4500              |                     | 0.2084                      | 235.8500              | 0.2359                | 13.145            | 0            | 0           | 0             |
| 2018/01/10 | R207             | 03/05/2018 | 7.56   | Call | Bond Future | 841.0900              |                     | 0.8411                      | 680.1700              | 0.6802                | (19.132)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 | 7.85   | Put  | Bond Future | 68.9300               |                     | 0.0689                      | 62.6400               | 0.0626                | (9.125)           | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 |        |      | Bond Future | 7.4976                |                     | 100.3184                    | 7.5945                | 100.0551              | 1.292             | 0.0000       | 0.0000      | 35,538        |
| 2018/01/10 | R208             | 01/02/2018 | 7.84   | Call | Bond Future | 999.8300              |                     | 0.9998                      | 730.8000              | 0.7308                | (26.908)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 | 7.84   | Put  | Bond Future | 72.8400               |                     | 0.0728                      | 67.1300               | 0.0671                | (7.839)           | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 | 7.85   | Call | Bond Future | 1,022.8300            |                     | 1.0228                      | 753.2200              | 0.7532                | (26.359)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 | 7.83   | Call | Bond Future | 976.9900              |                     | 0.9770                      | 708.6900              | 0.7087                | (27.462)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 01/02/2018 | 7.83   | Put  | Bond Future | 76.9200               |                     | 0.0769                      | 71.9400               | 0.0719                | (6.474)           | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.77   | Call | Bond Future | 1,195.4100            |                     | 1.1954                      | 982.0000              | 0.9820                | (17.852)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 |        |      | Bond Future | 7.4916                |                     | 98.7915                     | 7.5975                | 98.5237               | 1.414             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.77   | Put  | Bond Future | 493.6900              |                     | 0.4937                      | 548.0100              | 0.5480                | 11.003            | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.78   | Call | Bond Future | 1,211.7800            |                     | 1.2118                      | 997.2500              | 0.9972                | (17.704)          | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.79   | Put  | Bond Future | 476.5700              |                     | 0.4766                      | 528.4600              | 0.5285                | 10.888            | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.78   | Put  | Bond Future | 484.9700              |                     | 0.4850                      | 538.1700              | 0.5382                | 10.970            | 0            | 0           | 0             |
| 2018/01/10 | R208             | 03/05/2018 | 7.79   | Call | Bond Future | 1,228.4600            |                     | 1.2285                      | 1,012.6200            | 1.0126                | (17.570)          | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.72   | Call | Bond Future | 2,314.4400            |                     | 2.3144                      | 2,078.0400            | 2.0780                | (10.214)          | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.73   | Call | Bond Future | 2,362.8000            |                     | 2.3628                      | 2,122.9200            | 2.1229                | (10.152)          | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.71   | Put  | Bond Future | 497.6300              |                     | 0.4976                      | 661.7500              | 0.6617                | 32.980            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 10.10  | Call | Bond Future | 4,357.6300            |                     | 4.3576                      | 4,016.9000            | 4.0169                | (7.819)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.85   | Call | Bond Future | 2,971.7300            |                     | 2.9717                      | 2,692.4700            | 2.6925                | (9.397)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.33   | Call | Bond Future | 816.3400              |                     | 0.8163                      | 718.3800              | 0.7184                | (12.000)          | 0            | 0           | 220           |
| 2018/01/10 | R209             | 01/02/2018 | 10.22  | Put  | Bond Future | 58.7200               |                     | 0.0587                      | 95.8300               | 0.0958                | 63.198            | 0            | 0           | 739           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R209             | 01/02/2018 | 9.75   | Call | Bond Future | 2,460.7000            | 2.4607              | 2,213.9400      | 2.2139        | (10.028)          | 0            | 0           | 5,000         |
| 2018/01/10 | R209             | 01/02/2018 |        |      | Bond Future | 9.4448                | 74.7126             | 9.5035          | 74.3156       | 0.621             | 0.0000       | 0.0000      | 146,738       |
| 2018/01/10 | R209             | 01/02/2018 | 9.73   | Put  | Bond Future | 463.2400              | 0.4632              | 620.3700        | 0.6204        | 33.920            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.71   | Call | Bond Future | 2,266.4200            | 2.2664              | 2,033.5300      | 2.0335        | (10.276)          | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.88   | Call | Bond Future | 3,131.0600            | 3.1311              | 2,842.8700      | 2.8429        | (9.204)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.88   | Put  | Bond Future | 262.1500              | 0.2621              | 370.9700        | 0.3710        | 41.511            | 0            | 0           | 220           |
| 2018/01/10 | R209             | 01/02/2018 | 9.59   | Call | Bond Future | 1,725.2800            | 1.7253              | 1,536.0600      | 1.5361        | (10.967)          | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.59   | Put  | Bond Future | 748.7900              | 0.7488              | 956.5800        | 0.9566        | 27.750            | 0            | 0           | 377           |
| 2018/01/10 | R209             | 01/02/2018 | 9.72   | Put  | Bond Future | 480.2200              | 0.4802              | 640.8300        | 0.6408        | 33.445            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 10.10  | Put  | Bond Future | 102.7800              | 0.1028              | 159.0600        | 0.1591        | 54.758            | 0            | 0           | 3,000         |
| 2018/01/10 | R209             | 01/02/2018 | 9.85   | Put  | Bond Future | 295.0800              | 0.2951              | 412.8300        | 0.4128        | 39.904            | 0            | 0           | 7,500         |
| 2018/01/10 | R209             | 01/02/2018 | 9.33   | Put  | Bond Future | 1,602.4900            | 1.6025              | 1,901.5400      | 1.9015        | 18.662            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 10.22  | Call | Bond Future | 5,052.0700            | 5.0521              | 4,692.1700      | 4.6922        | (7.124)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.75   | Put  | Bond Future | 430.7300              | 0.4307              | 580.9800        | 0.5810        | 34.883            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 10.00  | Call | Bond Future | 3,789.7700            | 3.7898              | 3,469.9700      | 3.4700        | (8.439)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 10.00  | Put  | Bond Future | 159.6900              | 0.1597              | 236.9000        | 0.2369        | 48.350            | 0            | 0           | 7,488         |
| 2018/01/10 | R209             | 01/02/2018 | 9.89   | Call | Bond Future | 3,184.7200            | 3.1847              | 2,893.6100      | 2.8936        | (9.141)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.89   | Put  | Bond Future | 251.9000              | 0.2519              | 357.8000        | 0.3578        | 42.040            | 0            | 0           | 157           |
| 2018/01/10 | R209             | 01/02/2018 | 9.32   | Put  | Bond Future | 1,644.4500            | 1.6444              | 1,946.6100      | 1.9466        | 18.375            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.32   | Call | Bond Future | 789.2200              | 0.7892              | 694.3700        | 0.6944        | (12.018)          | 0            | 0           | 157           |
| 2018/01/10 | R209             | 01/02/2018 | 9.87   | Call | Bond Future | 3,077.6600            | 3.0777              | 2,792.4300      | 2.7924        | (9.268)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.87   | Put  | Bond Future | 272.7500              | 0.2727              | 384.5300        | 0.3845        | 40.983            | 0            | 0           | 739           |
| 2018/01/10 | R209             | 01/02/2018 | 9.52   | Put  | Bond Future | 934.1700              | 0.9342              | 1,167.9100      | 1.1679        | 25.021            | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/02/2018 | 9.52   | Call | Bond Future | 1,442.3600            | 1.4424              | 1,279.0900      | 1.2791        | (11.320)          | 0            | 0           | 739           |
| 2018/01/10 | R209             | 03/05/2018 | 10.73  | Call | Bond Future | 8,150.5600            | 8.1506              | 7,801.0000      | 7.8010        | (4.289)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.75   | Call | Bond Future | 3,734.0400            | 3.7340              | 3,511.4600      | 3.5115        | (5.961)           | 0            | 0           | 435           |
| 2018/01/10 | R209             | 03/05/2018 | 10.00  | Call | Bond Future | 4,764.6500            | 4.7646              | 4,500.7100      | 4.5007        | (5.540)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.85   | Put  | Bond Future | 1,803.3600            | 1.8034              | 1,967.7200      | 1.9677        | 9.114             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 |        |      | Bond Future | 9.4949                | 72.9592             | 9.5552          | 72.5551       | 0.635             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 10.73  | Put  | Bond Future | 506.4800              | 0.5065              | 560.9500        | 0.5609        | 10.755            | 0            | 0           | 435           |
| 2018/01/10 | R209             | 03/05/2018 | 9.75   | Put  | Bond Future | 2,047.9500            | 2.0479              | 2,229.4000      | 2.2294        | 8.860             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.85   | Call | Bond Future | 4,134.4300            | 4.1344              | 3,894.7600      | 3.8948        | (5.797)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 10.22  | Call | Bond Future | 5,743.1600            | 5.7432              | 5,447.1700      | 5.4472        | (5.154)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 10.22  | Put  | Bond Future | 1,100.7800            | 1.1008              | 1,208.8200      | 1.2088        | 9.815             | 0            | 0           | 435           |
| 2018/01/10 | R209             | 03/05/2018 | 10.00  | Put  | Bond Future | 1,482.4900            | 1.4825              | 1,622.5800      | 1.6226        | 9.450             | 0            | 0           | 5,000         |
| 2018/01/10 | R209             | 03/05/2018 | 9.86   | Call | Bond Future | 4,175.4300            | 4.1754              | 3,934.0300      | 3.9340        | (5.781)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.84   | Call | Bond Future | 4,093.7300            | 4.0937              | 3,855.6500      | 3.8556        | (5.816)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.84   | Put  | Bond Future | 1,826.7600            | 1.8268              | 1,992.7100      | 1.9927        | 9.084             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 03/05/2018 | 9.86   | Put  | Bond Future | 1,780.3500            | 1.7803              | 1,942.9800      | 1.9430        | 9.135             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 4,059.6900            | 4.0597              | 3,849.6600      | 3.8497        | (5.174)           | 0            | 0           | 435           |
| 2018/01/10 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 6,930.6300            | 6.9306              | 6,638.3900      | 6.6384        | (4.217)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 1,656.9100            | 1.6569              | 1,775.8700      | 1.7759        | 7.180             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 |        |      | Bond Future | 9.5450                | 74.3263             | 9.6072          | 73.9142       | 0.651             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.84  | Call | Bond Future | 8,914.6400            | 8.9146              | 8,583.8600      | 8.5839        | (3.711)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.84  | Put  | Bond Future | 1,003.1000            | 1.0031              | 1,084.4200      | 1.0844        | 8.107             | 0            | 0           | 435           |
| 2018/01/10 | R209             | 02/08/2018 | 10.21  | Call | Bond Future | 6,208.1300            | 6.2081              | 5,933.1500      | 5.9332        | (4.429)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.21  | Put  | Bond Future | 1,973.6800            | 1.9737              | 2,110.8000      | 2.1108        | 6.947             | 0            | 0           | 435           |
| 2018/01/10 | R209             | 02/08/2018 | 9.66   | Put  | Bond Future | 3,300.1000            | 3.3001              | 3,502.1700      | 3.5022        | 6.123             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike   | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 1,673.2400            | 1.6732              | 1,793.1000      | 1.7931        | 7.163             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 6,973.7500            | 6.9738              | 6,680.6100      | 6.6806        | (4.203)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 7,016.9300            | 7.0169              | 6,722.9000      | 6.7229        | (4.190)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 1,640.7200            | 1.6407              | 1,758.7900      | 1.7588        | 7.196             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 5,246.1900            | 5.2462              | 5,498.9000      | 5.4989        | 4.817             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 71,725.8700           | 71.7259             | 71,306.1800     | 71.3062       | (0.585)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 |          |      | Bond Future | 9.5911                | 72.6137             | 9.6550          | 72.1940       | 0.666             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 71,725.8700           | 71.7259             | 71,306.1800     | 71.3062       | (0.585)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 71,725.8600           | 71.7259             | 71,306.1700     | 71.3062       | (0.585)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 3,560.9300            | 3.5609              | 3,393.9500      | 3.3939        | (4.689)           | 0            | 0           | 255           |
| 2018/01/10 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 8,108.9300            | 8.1089              | 7,821.0700      | 7.8211        | (3.550)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 2,056.8400            | 2.0568              | 2,188.6700      | 2.1887        | 6.409             | 0            | 0           | 255           |
| 2018/01/10 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 5,618.0200            | 5.6180              | 5,388.1600      | 5.3882        | (4.091)           | 0            | 0           | 0             |
| 2018/01/10 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 3,369.6300            | 3.3696              | 3,559.4600      | 3.5595        | 5.634             | 0            | 0           | 255           |
| 2018/01/10 | R210             | 01/02/2018 | 192.36   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 01/02/2018 |          |      | Bond Future | 187.5033              | 187.5033            | 187.4808        | 187.4808      | (0.012)           | 0.0000       | 0.0000      | 2,159         |
| 2018/01/10 | R210             | 01/02/2018 | 192.36   | Put  | Bond Future | 4,856.7500            | 4.8568              | 4,879.1800      | 4.8792        | 0.462             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 01/02/2018 | 192.37   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 01/02/2018 | 192.38   | Put  | Bond Future | 4,876.7500            | 4.8768              | 4,899.1800      | 4.8992        | 0.460             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 01/02/2018 | 192.37   | Put  | Bond Future | 4,866.7500            | 4.8668              | 4,889.1800      | 4.8892        | 0.461             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 01/02/2018 | 192.38   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.45   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.44   | Put  | Bond Future | 2,847.6400            | 2.8476              | 2,869.0400      | 2.8690        | 0.751             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 |          |      | Bond Future | 188.5924              | 188.5924            | 188.5710        | 188.5710      | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.46   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.46   | Put  | Bond Future | 2,867.6400            | 2.8676              | 2,889.0400      | 2.8890        | 0.746             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.45   | Put  | Bond Future | 2,857.6400            | 2.8576              | 2,879.0400      | 2.8790        | 0.749             | 0            | 0           | 0             |
| 2018/01/10 | R210             | 03/05/2018 | 191.44   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 | 154.71   | Put  | Bond Future | 3,442.8000            | 3.4428              | 3,463.8900      | 3.4639        | 0.613             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 |          |      | Bond Future | 151.2672              | 151.2672            | 151.2461        | 151.2461      | (0.014)           | 0.0000       | 0.0000      | 4,967         |
| 2018/01/10 | R212             | 01/02/2018 | 154.70   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 | 154.70   | Put  | Bond Future | 3,432.8000            | 3.4328              | 3,453.8900      | 3.4539        | 0.614             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 | 154.71   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 | 154.69   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 01/02/2018 | 154.69   | Put  | Bond Future | 3,422.8000            | 3.4228              | 3,443.8900      | 3.4439        | 0.616             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.30   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 |          |      | Bond Future | 154.1023              | 154.1023            | 154.0820        | 154.0820      | (0.013)           | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.28   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.28   | Put  | Bond Future | 177.7400              | 0.1777              | 198.0100        | 0.1980        | 11.404            | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.30   | Put  | Bond Future | 197.7400              | 0.1977              | 218.0100        | 0.2180        | 10.251            | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.29   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/01/10 | R212             | 03/05/2018 | 154.29   | Put  | Bond Future | 187.7400              | 0.1877              | 208.0100        | 0.2080        | 10.797            | 0            | 0           | 0             |



| Deal Date  | Contract Details | Strike     | C/P   | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-------|---------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/01/10 | R213             | 01/02/2018 | 9.42  | Call    | Bond Future           | 2,151.0800          | 2.1511                      | 1,731.1800            | 1.7312                | (19.520)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 01/02/2018 | 9.41  | Put     | Bond Future           | 496.7400            | 0.4967                      | 738.4300              | 0.7384                | 48.655            | 0            | 0           | 0             |
| 2018/01/10 | R213             | 01/02/2018 |       |         | Bond Future           | 9.1656              | 86.7686                     | 9.2646                | 86.1125               | 1.080             | 0.0000       | 0.0000      | 58,890        |
| 2018/01/10 | R213             | 01/02/2018 | 9.43  | Call    | Bond Future           | 2,198.5800          | 2.1986                      | 1,773.0500            | 1.7731                | (19.355)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 01/02/2018 | 9.43  | Put     | Bond Future           | 461.5900            | 0.4616                      | 692.1100              | 0.6921                | 49.940            | 0            | 0           | 0             |
| 2018/01/10 | R213             | 01/02/2018 | 9.42  | Put     | Bond Future           | 478.8700            | 0.4789                      | 715.0200              | 0.7150                | 49.314            | 0            | 0           | 0             |
| 2018/01/10 | R213             | 01/02/2018 | 9.41  | Call    | Bond Future           | 2,104.0900          | 2.1041                      | 1,689.7300            | 1.6897                | (19.693)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.57  | Put     | Bond Future           | 1,687.9900          | 1.6880                      | 1,948.5300            | 1.9485                | 15.435            | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.56  | Call    | Bond Future           | 3,941.8600          | 3.9419                      | 3,537.1600            | 3.5372                | (10.267)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 |       |         | Bond Future           | 9.2143              | 84.8402                     | 9.3164                | 84.1724               | 1.108             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.57  | Call    | Bond Future           | 3,982.6800          | 3.9827                      | 3,575.3800            | 3.5754                | (10.227)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.56  | Put     | Bond Future           | 1,710.5000          | 1.7105                      | 1,973.6400            | 1.9736                | 15.384            | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.58  | Call    | Bond Future           | 4,023.6600          | 4.0237                      | 3,613.6000            | 3.6136                | (10.191)          | 0            | 0           | 0             |
| 2018/01/10 | R213             | 03/05/2018 | 9.58  | Put     | Bond Future           | 1,665.7200          | 1.6657                      | 1,923.5000            | 1.9235                | 15.476            | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 | 9.84  | Call    | Bond Future           | 2,015.9800          | 2.0160                      | 1,946.6400            | 1.9466                | (3.440)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 |       |         | Bond Future           | 9.6460              | 73.9472                     | 9.6743                | 73.7491               | 0.294             | 0.0000       | 0.0000      | 48,891        |
| 2018/01/10 | R214             | 01/02/2018 | 9.82  | Call    | Bond Future           | 1,925.6100          | 1.9256                      | 1,860.4900            | 1.8605                | (3.382)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 | 9.82  | Put     | Bond Future           | 722.5500            | 0.7225                      | 855.5300              | 0.8555                | 18.404            | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 | 9.84  | Put     | Bond Future           | 676.7900            | 0.6768                      | 805.5500              | 0.8056                | 19.025            | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 | 9.83  | Call    | Bond Future           | 1,970.5600          | 1.9706                      | 1,903.3300            | 1.9033                | (3.412)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 01/02/2018 | 9.83  | Put     | Bond Future           | 699.3800            | 0.6994                      | 830.2500              | 0.8303                | 18.712            | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.99  | Put     | Bond Future           | 2,066.9700          | 2.0670                      | 2,164.7100            | 2.1647                | 4.729             | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 |       |         | Bond Future           | 9.6971              | 72.0329                     | 9.7261                | 71.8315               | 0.300             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.98  | Call    | Bond Future           | 4,014.4000          | 4.0144                      | 3,911.7900            | 3.9118                | (2.556)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.98  | Put     | Bond Future           | 2,092.7500          | 2.0928                      | 2,191.5500            | 2.1916                | 4.721             | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.99  | Call    | Bond Future           | 4,054.9800          | 4.0550                      | 3,951.3100            | 3.9513                | (2.557)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.97  | Call    | Bond Future           | 3,973.9900          | 3.9740                      | 3,872.2800            | 3.8723                | (2.559)           | 0            | 0           | 0             |
| 2018/01/10 | R214             | 03/05/2018 | 9.97  | Put     | Bond Future           | 2,118.8100          | 2.1188                      | 2,218.5100            | 2.2185                | 4.705             | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 | 9.90  | Put     | Bond Future           | 809.4200            | 0.8094                      | 971.8400              | 0.9718                | 20.066            | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 | 9.89  | Call    | Bond Future           | 2,717.2200          | 2.7172                      | 2,629.4400            | 2.6294                | (3.231)           | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 |       |         | Bond Future           | 9.6762              | 94.8190                     | 9.7045                | 94.5660               | 0.292             | 0.0000       | 0.0000      | 80,503        |
| 2018/01/10 | R248             | 01/02/2018 | 9.90  | Call    | Bond Future           | 2,776.5800          | 2.7766                      | 2,686.0200            | 2.6860                | (3.262)           | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 | 9.89  | Put     | Bond Future           | 836.3600            | 0.8364                      | 1,001.5600            | 1.0016                | 19.752            | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 | 9.91  | Call    | Bond Future           | 2,836.4700          | 2.8365                      | 2,743.2200            | 2.7432                | (3.288)           | 0            | 0           | 0             |
| 2018/01/10 | R248             | 01/02/2018 | 9.91  | Put     | Bond Future           | 783.1700            | 0.7832                      | 942.9000              | 0.9429                | 20.395            | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.06 | Call    | Bond Future           | 5,437.0900          | 5.4371                      | 5,319.7800            | 5.3198                | (2.158)           | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.05 | Put     | Bond Future           | 2,606.6000          | 2.6066                      | 2,748.0100            | 2.7480                | 5.425             | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 |       |         | Bond Future           | 9.7281              | 92.1538                     | 9.7572                | 91.8965               | 0.299             | 0.0000       | 0.0000      | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.07 | Call    | Bond Future           | 5,489.5200          | 5.4895                      | 5,370.8400            | 5.3708                | (2.162)           | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.07 | Put     | Bond Future           | 2,543.6000          | 2.5436                      | 2,682.2700            | 2.6823                | 5.452             | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.06 | Put     | Bond Future           | 2,574.9300          | 2.5749                      | 2,714.9700            | 2.7150                | 5.439             | 0            | 0           | 0             |
| 2018/01/10 | R248             | 03/05/2018 | 10.05 | Call    | Bond Future           | 5,384.8600          | 5.3849                      | 5,268.9200            | 5.2689                | (2.153)           | 0            | 0           | 0             |

**Total**

**1099457**