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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2018 TO 12/06/2018

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/06/12 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 02/08/2018 |        |      | Bond Future        | 133.3362                    | 133.3362                    | 133.3355              | 133.3355              | (0.001)           | 0.0000       | 0.0000      | 864           |
| 2018/06/12 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 3,313.7900                  | 3.3138                      | 3,314.5100            | 3.3145                | 0.022             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 3,333.7900                  | 3.3338                      | 3,334.5100            | 3.3345                | 0.022             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 3,323.7900                  | 3.3238                      | 3,324.5100            | 3.3245                | 0.022             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2025             | 01/11/2018 |        |      | Bond Future        | 135.7445                    | 135.7445                    | 135.7446              | 135.7446              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2025             | 07/02/2019 |        |      | Bond Future        | 136.9925                    | 136.9925                    | 136.9928              | 136.9928              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2029             | 02/08/2018 |        |      | Bond Future        | 101.7999                    | 101.7999                    | 101.7999              | 101.7999              | 0.000             | 0.0000       | 0.0000      | 1,370         |
| 2018/06/12 | 2029             | 01/11/2018 |        |      | Bond Future        | 102.5890                    | 102.5890                    | 102.5897              | 102.5897              | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2029             | 07/02/2019 |        |      | Bond Future        | 104.6004                    | 104.6004                    | 104.6012              | 104.6012              | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 8.51   | Call | Bond Future        | 20.4400                     | 0.0204                      | 16.3700               | 0.0164                | (19.912)          | 0            | 0           | 7,850         |
| 2018/06/12 | 2030             | 02/08/2018 | 8.91   | Call | Bond Future        | 215.8500                    | 0.2159                      | 188.3000              | 0.1883                | (12.763)          | 0            | 0           | 7,850         |
| 2018/06/12 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 1,240.9100                  | 1.2409                      | 1,304.5400            | 1.3045                | 5.128             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 |        |      | Bond Future        | 9.4313                      | 90.2412                     | 9.4560                | 90.0819               | 0.262             | 0.0000       | 0.0000      | 53,382        |
| 2018/06/12 | 2030             | 02/08/2018 | 8.51   | Put  | Bond Future        | 6,237.4200                  | 6.2374                      | 6,392.6600            | 6.3927                | 2.489             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future        | 1,426.0800                  | 1.4261                      | 1,330.4000            | 1.3304                | (6.709)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 8.91   | Put  | Bond Future        | 3,664.5800                  | 3.6646                      | 3,796.3400            | 3.7963                | 3.596             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.50   | Call | Bond Future        | 1,571.6000                  | 1.5716                      | 1,471.0400            | 1.4710                | (6.399)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future        | 1,461.8600                  | 1.4619                      | 1,364.9400            | 1.3649                | (6.630)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future        | 1,269.9400                  | 1.2699                      | 1,334.8100            | 1.3348                | 5.108             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.50   | Put  | Bond Future        | 1,129.6500                  | 1.1297                      | 1,188.4000            | 1.1884                | 5.201             | 0            | 0           | 7,850         |
| 2018/06/12 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future        | 1,212.4000                  | 1.2124                      | 1,274.7900            | 1.2748                | 5.146             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future        | 1,390.7700                  | 1.3908                      | 1,296.3300            | 1.2963                | (6.790)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.60   | Call | Bond Future        | 324.3900                    | 0.3244                      | 300.1400              | 0.3001                | (7.476)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.58   | Put  | Bond Future        | 6,432.0700                  | 6.4321                      | 6,570.5000            | 6.5705                | 2.152             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 |        |      | Bond Future        | 9.5049                      | 91.8531                     | 9.5304                | 91.6916               | 0.269             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.60   | Put  | Bond Future        | 6,313.2500                  | 6.3133                      | 6,450.5600            | 6.4506                | 2.175             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.58   | Call | Bond Future        | 304.8600                    | 0.3049                      | 281.7300              | 0.2817                | (7.587)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.59   | Put  | Bond Future        | 6,372.5100                  | 6.3725                      | 6,510.3900            | 6.5104                | 2.164             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 01/11/2018 | 8.59   | Call | Bond Future        | 314.5100                    | 0.3145                      | 290.8300              | 0.2908                | (7.529)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.62   | Call | Bond Future        | 729.6700                    | 0.7297                      | 693.7500              | 0.6938                | (4.923)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 |        |      | Bond Future        | 9.5883                      | 89.6254                     | 9.6148                | 89.4609               | 0.277             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.62   | Put  | Bond Future        | 7,022.2400                  | 7.0222                      | 7,150.8600            | 7.1509                | 1.832             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.63   | Call | Bond Future        | 745.2900                    | 0.7453                      | 708.8300              | 0.7088                | (4.892)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.63   | Put  | Bond Future        | 6,969.9000                  | 6.9699                      | 7,097.9800            | 7.0980                | 1.838             | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.64   | Call | Bond Future        | 761.1200                    | 0.7611                      | 724.1200              | 0.7241                | (4.861)           | 0            | 0           | 0             |
| 2018/06/12 | 2030             | 07/02/2019 | 8.64   | Put  | Bond Future        | 6,917.8200                  | 6.9178                      | 7,045.3600            | 7.0454                | 1.844             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 1,617.5000            | 1.6175              | 1,511.3500      | 1.5113        | (6.563)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 1,295.6200            | 1.2956              | 1,362.6500      | 1.3626        | 5.174             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 02/08/2018 |        |      | Bond Future | 9.6193                | 92.6019             | 9.6440          | 92.4300       | 0.257             | 0.0000       | 0.0000      | 34,986        |
| 2018/06/12 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 1,657.1400            | 1.6571              | 1,549.6700      | 1.5497        | (6.485)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 1,236.0100            | 1.2360              | 1,300.4000      | 1.3004        | 5.210             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 1,265.5300            | 1.2655              | 1,331.2400      | 1.3312        | 5.192             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 1,578.3500            | 1.5784              | 1,473.5200      | 1.4735        | (6.642)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.77   | Put  | Bond Future | 7,043.9600            | 7.0440              | 7,191.3200      | 7.1913        | 2.092             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 |        |      | Bond Future | 9.6963                | 90.1011             | 9.7218          | 89.9268       | 0.263             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.76   | Call | Bond Future | 361.9900              | 0.3620              | 335.6400        | 0.3356        | (7.279)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.76   | Put  | Bond Future | 7,109.0900            | 7.1091              | 7,257.0400      | 7.2570        | 2.081             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.77   | Call | Bond Future | 372.6300              | 0.3726              | 345.6900        | 0.3457        | (7.230)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.75   | Call | Bond Future | 351.5700              | 0.3516              | 325.8000        | 0.3258        | (7.330)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 01/11/2018 | 8.75   | Put  | Bond Future | 7,174.5200            | 7.1745              | 7,323.0500      | 7.3230        | 2.070             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.81   | Call | Bond Future | 806.1600              | 0.8062              | 767.0100        | 0.7670        | (4.856)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.80   | Put  | Bond Future | 7,751.6600            | 7.7517              | 7,890.6300      | 7.8906        | 1.793             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 |        |      | Bond Future | 9.7821                | 91.8487             | 9.8085          | 91.6712       | 0.270             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.82   | Call | Bond Future | 822.4400              | 0.8224              | 782.7300        | 0.7827        | (4.828)           | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.82   | Put  | Bond Future | 7,634.7700            | 7.6348              | 7,772.6200      | 7.7726        | 1.806             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.81   | Put  | Bond Future | 7,693.0700            | 7.6931              | 7,831.4800      | 7.8315        | 1.799             | 0            | 0           | 0             |
| 2018/06/12 | 2032             | 07/02/2019 | 8.80   | Call | Bond Future | 790.0900              | 0.7901              | 751.5000        | 0.7515        | (4.884)           | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 |        |      | Bond Future | 105.2062              | 105.2062            | 105.0746        | 105.0746      | (0.125)           | 0.0000       | 0.0000      | 7,981         |
| 2018/06/12 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 4,713.8000            | 4.7138              | 4,845.4400      | 4.8454        | 2.793             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 4,733.8000            | 4.7338              | 4,865.4400      | 4.8654        | 2.781             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 4,723.8000            | 4.7238              | 4,855.4400      | 4.8554        | 2.787             | 0            | 0           | 0             |
| 2018/06/12 | 2033             | 01/11/2018 |        |      | Bond Future | 105.9853              | 105.9853            | 105.8520        | 105.8520      | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2033             | 07/02/2019 |        |      | Bond Future | 108.0634              | 108.0634            | 107.9276        | 107.9276      | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 1,027.9600            | 1.0280              | 1,054.2300      | 1.0542        | 2.556             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 2,325.9900            | 2.3260              | 2,240.6300      | 2.2406        | (3.670)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 02/08/2018 |        |      | Bond Future | 9.7842                | 89.2789             | 9.7987          | 89.1666       | 0.148             | 0.0000       | 0.0000      | 56,491        |
| 2018/06/12 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 2,375.6500            | 2.3756              | 2,289.5700      | 2.2896        | (3.623)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 1,054.1000            | 1.0541              | 1,081.0900      | 1.0811        | 2.560             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 2,425.7600            | 2.4258              | 2,338.9700      | 2.3390        | (3.578)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 1,002.3700            | 1.0024              | 1,027.9300      | 1.0279        | 2.550             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.03   | Call | Bond Future | 542.3100              | 0.5423              | 518.3200        | 0.5183        | (4.424)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 |        |      | Bond Future | 9.8543                | 90.8736             | 9.8692          | 90.7599       | 0.151             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.01   | Call | Bond Future | 513.2700              | 0.5133              | 490.2100        | 0.4902        | (4.493)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.01   | Put  | Bond Future | 7,354.4400            | 7.3544              | 7,445.1600      | 7.4452        | 1.234             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.03   | Put  | Bond Future | 7,212.2800            | 7.2123              | 7,302.0700      | 7.3021        | 1.245             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.02   | Call | Bond Future | 527.6500              | 0.5277              | 504.1200        | 0.5041        | (4.459)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 01/11/2018 | 9.02   | Put  | Bond Future | 7,283.1600            | 7.2832              | 7,373.4100      | 7.3734        | 1.239             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.06   | Put  | Bond Future | 8,138.9200            | 8.1389              | 8,222.0300      | 8.2220        | 1.021             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.05   | Call | Bond Future | 1,142.2900            | 1.1423              | 1,109.8900      | 1.1099        | (2.836)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | 2037             | 07/02/2019 |        |      | Bond Future | 9.9330                | 88.3764             | 9.9484          | 88.2605       | 0.155             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.06   | Call | Bond Future | 1,162.4000            | 1.1624              | 1,129.6100      | 1.1296        | (2.821)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.05   | Put  | Bond Future | 8,203.5200            | 8.2035              | 8,287.0200      | 8.2870        | 1.018             | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.07   | Call | Bond Future | 1,182.7400            | 1.1827              | 1,149.5500      | 1.1495        | (2.806)           | 0            | 0           | 0             |
| 2018/06/12 | 2037             | 07/02/2019 | 9.07   | Put  | Bond Future | 8,074.6700            | 8.0747              | 8,157.3800      | 8.1574        | 1.024             | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 9,366.1000            | 9.3661              | 9,365.5200      | 9.3655        | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 |        |      | Bond Future | 125.1839              | 125.1839            | 125.1845        | 125.1845      | 0.000             | 0.0000       | 0.0000      | 9,035         |
| 2018/06/12 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 9,356.1000            | 9.3561              | 9,355.5200      | 9.3555        | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 9,346.1000            | 9.3461              | 9,345.5200      | 9.3455        | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2038             | 01/11/2018 |        |      | Bond Future | 127.4450              | 127.4450            | 127.4464        | 127.4464      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2038             | 07/02/2019 |        |      | Bond Future | 128.3535              | 128.3535            | 128.3550        | 128.3550      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 2,540.4600            | 2.5405              | 2,475.1100      | 2.4751        | (2.572)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 1,168.0500            | 1.1681              | 1,181.1500      | 1.1811        | 1.122             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 02/08/2018 |        |      | Bond Future | 9.8692                | 92.4723             | 9.8786          | 92.3943       | 0.095             | 0.0000       | 0.0000      | 25,124        |
| 2018/06/12 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 2,593.8600            | 2.5939              | 2,528.0500      | 2.5281        | (2.537)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 1,112.2900            | 1.1123              | 1,124.4600      | 1.1245        | 1.094             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 1,139.8200            | 1.1398              | 1,152.4500      | 1.1525        | 1.108             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 2,487.6500            | 2.4876              | 2,422.7700      | 2.4228        | (2.608)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.80   | Call | Bond Future | 2,368.0900            | 2.3681              | 2,322.5900      | 2.3226        | (1.921)           | 0            | 0           | 3,540         |
| 2018/06/12 | 2040             | 01/11/2018 | 9.09   | Put  | Bond Future | 7,905.8200            | 7.9058              | 7,967.5900      | 7.9676        | 0.781             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 |        |      | Bond Future | 9.9393                | 94.1240             | 9.9489          | 94.0452       | 0.097             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.20   | Put  | Bond Future | 7,076.6900            | 7.0767              | 7,134.3400      | 7.1343        | 0.815             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.20   | Call | Bond Future | 681.1500              | 0.6811              | 660.0200        | 0.6600        | (3.102)           | 0            | 0           | 3,540         |
| 2018/06/12 | 2040             | 01/11/2018 | 9.80   | Put  | Bond Future | 3,521.2200            | 3.5212              | 3,554.5000      | 3.5545        | 0.945             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.08   | Call | Bond Future | 483.4500              | 0.4834              | 466.8100        | 0.4668        | (3.442)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.08   | Put  | Bond Future | 7,983.9200            | 7.9839              | 8,046.0600      | 8.0461        | 0.778             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.10   | Put  | Bond Future | 7,828.1500            | 7.8282              | 7,889.5700      | 7.8896        | 0.785             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.09   | Call | Bond Future | 498.1700              | 0.4982              | 481.1600        | 0.4812        | (3.414)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.10   | Call | Bond Future | 513.1900              | 0.5132              | 495.8300        | 0.4958        | (3.383)           | 0            | 0           | 2,951         |
| 2018/06/12 | 2040             | 01/11/2018 | 8.50   | Put  | Bond Future | 13,190.4400           | 13.1904             | 13,265.8000     | 13.2658       | 0.571             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 8.50   | Call | Bond Future | 63.1000               | 0.0631              | 59.6800         | 0.0597        | (5.420)           | 0            | 0           | 2,951         |
| 2018/06/12 | 2040             | 01/11/2018 | 9.07   | Call | Bond Future | 469.0500              | 0.4691              | 452.7600        | 0.4528        | (3.473)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 01/11/2018 | 9.07   | Put  | Bond Future | 8,062.4900            | 8.0625              | 8,124.9800      | 8.1250        | 0.775             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.11   | Put  | Bond Future | 8,945.5200            | 8.9455              | 9,002.4600      | 9.0025        | 0.637             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.13   | Call | Bond Future | 1,155.8900            | 1.1559              | 1,132.0300      | 1.1320        | (2.064)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 |        |      | Bond Future | 10.0179               | 91.4392             | 10.0279         | 91.3590       | 0.099             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.11   | Call | Bond Future | 1,113.5100            | 1.1135              | 1,090.2400      | 1.0902        | (2.090)           | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.13   | Put  | Bond Future | 8,804.0200            | 8.8040              | 8,860.3700      | 8.8604        | 0.640             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.12   | Put  | Bond Future | 8,874.6800            | 8.8747              | 8,931.3300      | 8.9313        | 0.638             | 0            | 0           | 0             |
| 2018/06/12 | 2040             | 07/02/2019 | 9.12   | Call | Bond Future | 1,134.6800            | 1.1347              | 1,111.1200      | 1.1111        | (2.076)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 2,571.6000            | 2.5716              | 2,505.3700      | 2.5054        | (2.575)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 |        |      | Bond Future | 9.9028                | 89.5132             | 9.9122          | 89.4341       | 0.095             | 0.0000       | 0.0000      | 35,494        |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future        | 2,465.8200            | 2.4658              | 2,400.5600      | 2.4006        | (2.647)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future        | 1,243.1700            | 1.2432              | 1,257.0100      | 1.2570        | 1.113             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future        | 1,185.0300            | 1.1850              | 1,197.9000      | 1.1979        | 1.086             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future        | 2,518.4700            | 2.5185              | 2,452.7300      | 2.4527        | (2.610)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future        | 1,213.8000            | 1.2138              | 1,227.1600      | 1.2272        | 1.101             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.12   | Call | Bond Future        | 511.7600              | 0.5118              | 494.3700        | 0.4944        | (3.398)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 |        |      | Bond Future        | 9.9707                | 91.1120             | 9.9803          | 91.0321       | 0.097             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.12   | Put  | Bond Future        | 8,076.0100            | 8.0760              | 8,138.5800      | 8.1386        | 0.775             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.13   | Call | Bond Future        | 527.3100              | 0.5273              | 509.5500        | 0.5095        | (3.368)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.14   | Put  | Bond Future        | 7,917.2600            | 7.9173              | 7,979.0900      | 7.9791        | 0.781             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.13   | Put  | Bond Future        | 7,996.4600            | 7.9965              | 8,058.6600      | 8.0587        | 0.778             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 01/11/2018 | 9.14   | Call | Bond Future        | 543.0500              | 0.5430              | 524.9200        | 0.5249        | (3.339)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.18   | Put  | Bond Future        | 8,839.5900            | 8.8396              | 8,895.9200      | 8.8959        | 0.637             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 |        |      | Bond Future        | 10.0466               | 88.4941             | 10.0566         | 88.4127       | 0.099             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.17   | Call | Bond Future        | 1,212.9600            | 1.2130              | 1,188.2200      | 1.1882        | (2.040)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.17   | Put  | Bond Future        | 8,911.0600            | 8.9111              | 8,967.7000      | 8.9677        | 0.636             | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.18   | Call | Bond Future        | 1,235.5500            | 1.2356              | 1,210.5000      | 1.2105        | (2.027)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.16   | Call | Bond Future        | 1,190.8500            | 1.1908              | 1,166.4100      | 1.1664        | (2.052)           | 0            | 0           | 0             |
| 2018/06/12 | 2044             | 07/02/2019 | 9.16   | Put  | Bond Future        | 8,983.1600            | 8.9832              | 9,040.1000      | 9.0401        | 0.634             | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future        | 10,279.2500           | 10.2792             | 10,278.3400     | 10.2783       | (0.009)           | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 |        |      | Bond Future        | 118.5008              | 118.5008            | 118.5017        | 118.5017      | 0.001             | 0.0000       | 0.0000      | 11,876        |
| 2018/06/12 | 2046             | 02/08/2018 |        |      | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future        | 10,269.2500           | 10.2692             | 10,268.3400     | 10.2683       | (0.009)           | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future        | 10,289.2500           | 10.2892             | 10,288.3400     | 10.2883       | (0.009)           | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2046             | 01/11/2018 |        |      | Bond Future        | 118.9920              | 118.9920            | 118.9936        | 118.9936      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2046             | 07/02/2019 |        |      | Bond Future        | 121.3250              | 121.3250            | 121.3267        | 121.3267      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 13,572.9400           | 13.5729             | 13,572.1400     | 13.5721       | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 13,552.9400           | 13.5529             | 13,552.1400     | 13.5521       | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 02/08/2018 |        |      | Bond Future        | 123.9671              | 123.9671            | 123.9679        | 123.9679      | 0.001             | 0.0000       | 0.0000      | 9,598         |
| 2018/06/12 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 13,562.9400           | 13.5629             | 13,562.1400     | 13.5621       | (0.006)           | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | 2050             | 01/11/2018 |        |      | Bond Future        | 126.2060              | 126.2060            | 126.2079        | 126.2079      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 2050             | 07/02/2019 |        |      | Bond Future        | 126.9089              | 126.9089            | 126.9110        | 126.9110      | 0.002             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | AL37             | 02/08/2018 |        |      | Index Future       | 580.8510              | 580.8510            | 580.3310        | 580.3310      | (0.090)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | AL37             | 01/11/2018 |        |      | Index Future       | 591.2300              | 591.2300            | 590.7030        | 590.7030      | (0.089)           | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | AL37             | 07/02/2019 |        |     | Index Future       | 602.7020                    | 602.7020                    | 602.1660              | 602.1660              | (0.089)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | AL7T             | 02/08/2018 |        |     | Index Future       | 670.0220                    | 670.0220                    | 668.9380              | 668.9380              | (0.162)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | AL7T             | 01/11/2018 |        |     | Index Future       | 681.9940                    | 681.9940                    | 680.8950              | 680.8950              | (0.161)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | AL7T             | 07/02/2019 |        |     | Index Future       | 695.2270                    | 695.2270                    | 694.1080              | 694.1080              | (0.161)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | ALBI             | 02/08/2018 |        |     | Index Future       | 607.5070                    | 607.5070                    | 606.7360              | 606.7360              | (0.127)           | 0.0000       | 0.0000      | 858           |
| 2018/06/12 | ALBI             | 01/11/2018 |        |     | Index Future       | 618.3610                    | 618.3610                    | 617.5810              | 617.5810              | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | ALBI             | 07/02/2019 |        |     | Index Future       | 630.3600                    | 630.3600                    | 629.5650              | 629.5650              | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                |                     | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | EL28             | 02/08/2018 |        |      | Bond Future        | 129.9812              |                     | 129.9812                    | 129.6502              | 129.6502              | (0.255)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        | 4,948.7800            |                     | 4.9488                      | 5,279.7900            | 5.2798                | 6.689             | 0            | 0           | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        | 4,968.7800            |                     | 4.9688                      | 5,299.7900            | 5.2998                | 6.662             | 0            | 0           | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        | 4,958.7800            |                     | 4.9588                      | 5,289.7900            | 5.2898                | 6.675             | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        | 410.7300              |                     | 0.4107                      | 328.7000              | 0.3287                | (19.972)          | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 |        |      | Bond Future        | 11.0692               |                     | 77.0273                     | 11.0833               | 76.9452               | 0.127             | 0.0000       | 0.0000      | 9,466         |
| 2018/06/12 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        | 468.4800              |                     | 0.4685                      | 386.4500              | 0.3865                | (17.510)          | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        | 526.1700              |                     | 0.5262                      | 444.1400              | 0.4441                | (15.590)          | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | ES33             | 01/11/2018 |        |      | Bond Future        | 11.1913               |                     | 74.6149                     | 11.2058               | 74.5319               | 0.130             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | ES33             | 07/02/2019 |        |      | Bond Future        | 11.3302               |                     | 76.0621                     | 11.3453               | 75.9776               | 0.133             | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | ES42             | 02/08/2018 |        |      | Bond Future        | 11.2726                     | 79.6165                     | 11.2867               | 79.5234               | 0.125             | 0.0000       | 0.0000      | 7,957         |
| 2018/06/12 | ES42             | 01/11/2018 |        |      | Bond Future        | 11.3910                     | 76.7787                     | 11.4056               | 76.6845               | 0.128             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | ES42             | 07/02/2019 |        |      | Bond Future        | 11.5212                     | 78.2678                     | 11.5363               | 78.1718               | 0.131             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 32,570.0000                 | 3.2570                      | 40,940.0000           | 4.0940                | 25.698            | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 |        |      | GOVI               | 602.4630                    | 602.4630                    | 601.6260              | 601.6260              | (0.139)           | 0.0000       | 0.0000      | 476           |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 32,470.0000                 | 3.2470                      | 40,840.0000           | 4.0840                | 25.778            | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 32,370.0000                 | 3.2370                      | 40,740.0000           | 4.0740                | 25.857            | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.50 | Put  | GOVI               | 402,720.0000                | 40.2720                     | 411,210.0000          | 41.1210               | 2.108             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.49 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 |        |      | GOVI               | 613.2280                    | 613.2280                    | 612.3790              | 612.3790              | (0.138)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.50 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.49 | Put  | GOVI               | 402,620.0000                | 40.2620                     | 411,110.0000          | 41.1110               | 2.109             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 01/11/2018 | 653.51 | Put  | GOVI               | 402,820.0000                | 40.2820                     | 411,310.0000          | 41.1310               | 2.108             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.53 | Put  | GOVI               | 414,030.0000                | 41.4030                     | 422,670.0000          | 42.2670               | 2.087             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 |        |      | GOVI               | 625.1270                    | 625.1270                    | 624.2630              | 624.2630              | (0.138)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.52 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.52 | Put  | GOVI               | 413,930.0000                | 41.3930                     | 422,570.0000          | 42.2570               | 2.087             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.53 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | GOVI             | 07/02/2019 | 666.51 | Put  | GOVI               | 413,830.0000                | 41.3830                     | 422,470.0000          | 42.2470               | 2.088             | 0            | 0           | 0             |
| 2018/06/12 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IGOV             | 02/08/2018 |        |      | Index Future       | 255.1350                    | 255.1350                    | 254.9590              | 254.9590              | (0.069)           | 0.0000       | 0.0000      | 852           |
| 2018/06/12 | IGOV             | 01/11/2018 |        |      | Index Future       | 259.7440                    | 259.7440                    | 259.5670              | 259.5670              | (0.068)           | 0.0000       | 0.0000      | 241           |
| 2018/06/12 | IGOV             | 07/02/2019 |        |      | Index Future       | 264.8380                    | 264.8380                    | 264.6570              | 264.6570              | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.9100                     | 99.9100                     | 99.9100               | 99.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 100.0500                    | 100.0500                    | 100.0500              | 100.0500              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.5300                    | 100.5300                    | 100.5300              | 100.5300              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.5800                     | 99.5800                     | 99.5900               | 99.5900               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 20/06/2019 |        |      | Interest Rate Swap | 100.3100                    | 100.3100                    | 100.3400              | 100.3400              | 0.030             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS01             | 19/09/2019 |        |      | Interest Rate Swap | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.5900                     | 98.5900                     | 98.5900               | 98.5900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.5200                     | 98.5200                     | 98.5200               | 98.5200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.9100                     | 98.9100                     | 98.9100               | 98.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.3200                     | 99.3200                     | 99.3300               | 99.3300               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.7700                     | 99.7700                     | 99.7900               | 99.7900               | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 100.2300                    | 100.2300                    | 100.2700              | 100.2700              | 0.040             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 101.2400                    | 101.2400                    | 101.3000              | 101.3000              | 0.059             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 99.0700                     | 99.0700                     | 99.1400               | 99.1400               | 0.071             | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | IS02             | 22/06/2020 |        |      | Interest Rate Swap     | 101.0200                    | 101.0200                    | 101.1000              | 101.1000              | 0.079             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS02             | 21/09/2020 |        |      | Interest Rate Swap     | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 96.7500                     | 96.7500                     | 96.8500               | 96.8500               | 0.103             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 96.0400                     | 96.0400                     | 96.1400               | 96.1400               | 0.104             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 95.3000                     | 95.3000                     | 95.4100               | 95.4100               | 0.115             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 95.5600                     | 95.5600                     | 95.6900               | 95.6900               | 0.136             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 97.8200                     | 97.8200                     | 97.9600               | 97.9600               | 0.143             | 0.0000       | 0.0000      | 51            |
| 2018/06/12 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 98.0200                     | 98.0200                     | 98.1700               | 98.1700               | 0.153             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 99.3000                     | 99.3000                     | 99.4600               | 99.4600               | 0.161             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 101.5700                    | 101.5700                    | 101.7300              | 101.7300              | 0.158             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 102.9000                    | 102.9000                    | 103.0600              | 103.0600              | 0.155             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 98.1200                     | 98.1200                     | 98.2800               | 98.2800               | 0.163             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 102.4800                    | 102.4800                    | 102.6400              | 102.6400              | 0.156             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 96.8600                     | 96.8600                     | 97.1200               | 97.1200               | 0.268             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 93.9200                     | 93.9200                     | 94.1900               | 94.1900               | 0.287             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 92.7000                     | 92.7000                     | 92.9800               | 92.9800               | 0.302             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 94.8700                     | 94.8700                     | 95.1600               | 95.1600               | 0.306             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 98.6400                     | 98.6400                     | 98.9400               | 98.9400               | 0.304             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 97.2300                     | 97.2300                     | 97.5500               | 97.5500               | 0.329             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 99.3200                     | 99.3200                     | 99.6400               | 99.6400               | 0.322             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 103.0200                    | 103.0200                    | 103.3400              | 103.3400              | 0.311             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 103.4000                    | 103.4000                    | 103.7200              | 103.7200              | 0.309             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 98.7400                     | 98.7400                     | 99.0700               | 99.0700               | 0.334             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 104.1400                    | 104.1400                    | 104.4700              | 104.4700              | 0.317             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.7700                      | 93.2300                     | 6.7700                | 93.2300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.8000                      | 93.2000                     | 6.8000                | 93.2000               | 0.000             | 0.0000       | 0.0000      | 35,000        |
| 2018/06/12 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 6.8600                      | 93.1400                     | 6.8600                | 93.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 6.9100                      | 93.0900                     | 6.9100                | 93.0900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 6.9200                      | 93.0800                     | 6.9200                | 93.0800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R023             | 02/08/2018 | 10.40  | Put  | Bond Future            | 0.0400                      | 0.0000                      | 0.0400                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 02/08/2018 |        |      | Bond Future            | 8.3558                      | 101.0998                    | 8.3811                | 101.0067              | 0.303             | 0.0000       | 0.0000      | 41,230        |
| 2018/06/12 | R023             | 02/08/2018 | 10.40  | Call | Bond Future            | 7,182.4800                  | 7.1825                      | 7,089.3300            | 7.0893                | (1.297)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 02/08/2018 | 10.41  | Call | Bond Future            | 7,215.9900                  | 7.2160                      | 7,122.8400            | 7.1228                | (1.291)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | R023             | 02/08/2018 | 10.41  | Put  | Bond Future | 0.0400                |                     | 0.0000                      | 0.0400                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 02/08/2018 | 10.39  | Call | Bond Future | 7,148.9600            |                     | 7.1490                      | 7,055.8100            | 7.0558                | (1.303)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 02/08/2018 | 10.39  | Put  | Bond Future | 0.0500                |                     | 0.0001                      | 0.0500                | 0.0001                | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.58  | Call | Bond Future | 7,190.0400            |                     | 7.1900                      | 7,096.8100            | 7.0968                | (1.297)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.57  | Put  | Bond Future | 16.9800               |                     | 0.0170                      | 17.9000               | 0.0179                | 5.418             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 |        |      | Bond Future | 8.4352                |                     | 98.9798                     | 8.4621                | 98.8857               | 0.319             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.59  | Call | Bond Future | 7,221.4700            |                     | 7.2215                      | 7,128.2200            | 7.1282                | (1.291)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.59  | Put  | Bond Future | 16.0200               |                     | 0.0160                      | 16.9000               | 0.0169                | 5.493             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.58  | Put  | Bond Future | 16.4900               |                     | 0.0165                      | 17.3900               | 0.0174                | 5.458             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 01/11/2018 | 10.57  | Call | Bond Future | 7,158.6200            |                     | 7.1586                      | 7,065.4100            | 7.0654                | (1.302)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.59  | Call | Bond Future | 6,647.4100            |                     | 6.6474                      | 6,556.4800            | 6.5565                | (1.368)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 |        |      | Bond Future | 8.5314                |                     | 100.8999                    | 8.5604                | 100.8040              | 0.340             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.57  | Call | Bond Future | 6,590.8100            |                     | 6.5908                      | 6,500.0400            | 6.5000                | (1.377)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.57  | Put  | Bond Future | 125.9900              |                     | 0.1260                      | 131.0600              | 0.1311                | 4.024             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.59  | Put  | Bond Future | 121.8200              |                     | 0.1218                      | 126.7300              | 0.1267                | 4.031             | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.58  | Call | Bond Future | 6,619.1000            |                     | 6.6191                      | 6,528.2500            | 6.5283                | (1.373)           | 0            | 0           | 0             |
| 2018/06/12 | R023             | 07/02/2019 | 10.58  | Put  | Bond Future | 123.8900              |                     | 0.1239                      | 128.8800              | 0.1289                | 4.028             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 | 9.42   | Call | Bond Future | 595.8100              |                     | 0.5958                      | 554.6500              | 0.5547                | (6.908)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 |        |      | Bond Future | 9.7226                |                     | 96.9375                     | 9.7372                | 96.8251               | 0.150             | 0.0000       | 0.0000      | 68,978        |
| 2018/06/12 | R035             | 02/08/2018 | 9.42   | Put  | Bond Future | 2,979.1400            |                     | 2.9791                      | 3,050.3200            | 3.0503                | 2.389             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 | 9.43   | Call | Bond Future | 618.3400              |                     | 0.6183                      | 576.1900              | 0.5762                | (6.817)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 | 9.44   | Put  | Bond Future | 2,864.4800            |                     | 2.8645                      | 2,933.6700            | 2.9337                | 2.415             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 | 9.43   | Put  | Bond Future | 2,921.4700            |                     | 2.9215                      | 2,991.6600            | 2.9917                | 2.403             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 02/08/2018 | 9.44   | Call | Bond Future | 641.4500              |                     | 0.6414                      | 598.3000              | 0.5983                | (6.727)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.93   | Call | Bond Future | 455.4600              |                     | 0.4555                      | 434.1400              | 0.4341                | (4.681)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.92   | Put  | Bond Future | 7,506.0400            |                     | 7.5060                      | 7,598.9000            | 7.5989                | 1.237             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 |        |      | Bond Future | 9.7984                |                     | 94.1732                     | 9.8133                | 94.0594               | 0.153             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.94   | Call | Bond Future | 468.9500              |                     | 0.4690                      | 447.1800              | 0.4472                | (4.642)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.94   | Put  | Bond Future | 7,363.3000            |                     | 7.3633                      | 7,455.2500            | 7.4552                | 1.249             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.93   | Put  | Bond Future | 7,434.5500            |                     | 7.4346                      | 7,526.9500            | 7.5270                | 1.243             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 01/11/2018 | 8.92   | Call | Bond Future | 442.1100              |                     | 0.4421                      | 421.2500              | 0.4213                | (4.718)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.98   | Call | Bond Future | 1,061.7900            |                     | 1.0618                      | 1,030.8400            | 1.0308                | (2.915)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 |        |      | Bond Future | 9.8839                |                     | 95.9999                     | 9.8994                | 95.8841               | 0.157             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.96   | Call | Bond Future | 1,023.0700            |                     | 1.0231                      | 992.9000              | 0.9929                | (2.949)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.96   | Put  | Bond Future | 8,344.3900            |                     | 8.3444                      | 8,429.9800            | 8.4300                | 1.026             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.98   | Put  | Bond Future | 8,215.6600            |                     | 8.2157                      | 8,300.4700            | 8.3005                | 1.032             | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.97   | Call | Bond Future | 1,042.3200            |                     | 1.0423                      | 1,011.7600            | 1.0118                | (2.932)           | 0            | 0           | 0             |
| 2018/06/12 | R035             | 07/02/2019 | 8.97   | Put  | Bond Future | 8,279.8600            |                     | 8.2799                      | 8,365.0600            | 8.3651                | 1.029             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.25   | Call | Bond Future | 39.6500               |                     | 0.0396                      | 31.4500               | 0.0315                | (20.681)          | 0            | 0           | 3,020         |
| 2018/06/12 | R186             | 02/08/2018 | 8.48   | Put  | Bond Future | 3,551.3600            |                     | 3.5514                      | 3,709.8600            | 3.7099                | 4.463             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 |        |      | Bond Future | 9.0249                |                     | 109.8646                    | 9.0549                | 109.6815              | 0.332             | 0.0000       | 0.0000      | 116,782       |
| 2018/06/12 | R186             | 02/08/2018 | 8.50   | Call | Bond Future | 168.9200              |                     | 0.1689                      | 142.3200              | 0.1423                | (15.747)          | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.50   | Put  | Bond Future | 3,440.4100            |                     | 3.4404                      | 3,596.8900            | 3.5969                | 4.548             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.47   | Call | Bond Future | 145.0300              |                     | 0.1450                      | 121.4100              | 0.1214                | (16.286)          | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.47   | Put  | Bond Future | 3,607.3700            |                     | 3.6074                      | 3,766.8300            | 3.7668                | 4.420             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.25   | Put  | Bond Future | 4,914.7000            |                     | 4.9147                      | 5,089.5800            | 5.0896                | 3.558             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | R186             | 02/08/2018 | 7.50   | Put  | Bond Future | 9,869.6700            | 9.8697              | 10,052.7300     | 10.0527       | 1.855             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.48   | Call | Bond Future | 152.6800              | 0.1527              | 128.1000        | 0.1281        | (16.099)          | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.75   | Call | Bond Future | 489.6900              | 0.4897              | 431.2800        | 0.4313        | (11.928)          | 0            | 0           | 5,000         |
| 2018/06/12 | R186             | 02/08/2018 | 8.75   | Put  | Bond Future | 2,187.2000            | 2.1872              | 2,311.8700      | 2.3119        | 5.700             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.46   | Call | Bond Future | 137.6800              | 0.1377              | 115.0000        | 0.1150        | (16.473)          | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 8.46   | Put  | Bond Future | 3,663.7300            | 3.6637              | 3,824.1300      | 3.8241        | 4.378             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 02/08/2018 | 7.50   | Call | Bond Future | 0.0700                | 0.0001              | 0.0500          | 0.0001        | (28.571)          | 0            | 0           | 3,020         |
| 2018/06/12 | R186             | 01/11/2018 | 9.14   | Call | Bond Future | 2,194.4200            | 2.1944              | 2,090.8700      | 2.0909        | (4.719)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 7.96   | Put  | Bond Future | 7,215.7100            | 7.2157              | 7,388.4100      | 7.3884        | 2.393             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.54   | Put  | Bond Future | 4,133.3500            | 4.1333              | 4,268.5500      | 4.2686        | 3.271             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 |        |      | Bond Future | 9.1046                | 111.8274            | 9.1359          | 111.6416      | 0.343             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.46   | Put  | Bond Future | 4,505.8800            | 4.5059              | 4,647.5900      | 4.6476        | 3.145             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.46   | Call | Bond Future | 582.2900              | 0.5823              | 538.2800        | 0.5383        | (7.558)           | 0            | 0           | 5,000         |
| 2018/06/12 | R186             | 01/11/2018 | 8.53   | Call | Bond Future | 690.4400              | 0.6904              | 640.7500        | 0.6408        | (7.197)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.53   | Put  | Bond Future | 4,179.0200            | 4.1790              | 4,315.0500      | 4.3150        | 3.255             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 9.14   | Put  | Bond Future | 1,984.3300            | 1.9843              | 2,066.5000      | 2.0665        | 4.141             | 0            | 0           | 5,000         |
| 2018/06/12 | R186             | 01/11/2018 | 7.96   | Call | Bond Future | 119.6100              | 0.1196              | 106.5900        | 0.1066        | (10.885)          | 0            | 0           | 5,000         |
| 2018/06/12 | R186             | 01/11/2018 | 8.54   | Call | Bond Future | 706.7300              | 0.7067              | 656.2100        | 0.6562        | (7.148)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.52   | Call | Bond Future | 674.4100              | 0.6744              | 625.5400        | 0.6255        | (7.246)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 01/11/2018 | 8.52   | Put  | Bond Future | 4,225.0000            | 4.2250              | 4,361.8500      | 4.3619        | 3.239             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.20   | Call | Bond Future | 593.1800              | 0.5932              | 556.3200        | 0.5563        | (6.214)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.21   | Put  | Bond Future | 6,488.9700            | 6.4890              | 6,640.6900      | 6.6407        | 2.338             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 |        |      | Bond Future | 9.1951                | 108.6915            | 9.2280          | 108.5023      | 0.357             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.20   | Put  | Bond Future | 6,537.1100            | 6.5371              | 6,689.4400      | 6.6894        | 2.330             | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.21   | Call | Bond Future | 606.8700              | 0.6069              | 569.4000        | 0.5694        | (6.174)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.22   | Call | Bond Future | 621.0000              | 0.6210              | 582.9100        | 0.5829        | (6.134)           | 0            | 0           | 0             |
| 2018/06/12 | R186             | 07/02/2019 | 8.22   | Put  | Bond Future | 6,441.3100            | 6.4413              | 6,592.4100      | 6.5924        | 2.346             | 0            | 0           | 0             |
| 2018/06/12 | R197             | 02/08/2018 |        |      | Bond Future | 300.7212              | 300.7212            | 300.7190        | 300.7190      | (0.001)           | 0.0000       | 0.0000      | 2,388         |
| 2018/06/12 | R197             | 01/11/2018 |        |      | Bond Future | 306.1531              | 306.1531            | 306.1527        | 306.1527      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R197             | 07/02/2019 |        |      | Bond Future | 304.7991              | 304.7991            | 304.7991        | 304.7991      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R202             | 02/08/2018 |        |      | Bond Future | 238.5892              | 238.5892            | 238.3010        | 238.3010      | (0.121)           | 0.0000       | 0.0000      | 21,940        |
| 2018/06/12 | R202             | 01/11/2018 |        |      | Bond Future | 242.8988              | 242.8988            | 242.6069        | 242.6069      | (0.120)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R202             | 07/02/2019 |        |      | Bond Future | 243.7538              | 243.7538            | 243.4565        | 243.4565      | (0.122)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R204             | 02/08/2018 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R204             | 02/08/2018 |        |      | Bond Future | 6.6573                | 101.4827            | 6.6883          | 101.4712      | 0.466             | 0.0000       | 0.0000      | 10,173        |
| 2018/06/12 | R204             | 02/08/2018 | 8.98   | Call | Bond Future | 849.8300              | 0.8498              | 838.3800        | 0.8384        | (1.347)           | 0            | 0           | 0             |
| 2018/06/12 | R204             | 02/08/2018 | 8.98   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R204             | 02/08/2018 | 8.99   | Call | Bond Future | 853.4600              | 0.8535              | 842.0100        | 0.8420        | (1.342)           | 0            | 0           | 0             |
| 2018/06/12 | R204             | 02/08/2018 | 8.97   | Call | Bond Future | 846.2100              | 0.8462              | 834.7600        | 0.8348        | (1.353)           | 0            | 0           | 0             |
| 2018/06/12 | R204             | 02/08/2018 | 8.97   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 02/08/2018 | 6.86   | Put  | Bond Future | 1,091.3000            | 1.0913              | 1,127.0800      | 1.1271        | 3.279             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 02/08/2018 | 6.85   | Call | Bond Future | 0.5700                | 0.0006              | 0.3900          | 0.0004        | (31.579)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 02/08/2018 |        |      | Bond Future | 7.6723                | 99.8811             | 7.6993          | 99.8451       | 0.352             | 0.0000       | 0.0000      | 21,447        |
| 2018/06/12 | R207             | 02/08/2018 | 6.86   | Call | Bond Future | 0.5900                | 0.0006              | 0.4100          | 0.0004        | (30.508)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | R207             | 02/08/2018 | 6.85   | Put  | Bond Future | 1,104.8100            |                     | 1.1048                      | 1,140.5900            | 1.1406                | 3.239             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 02/08/2018 | 6.87   | Call | Bond Future | 0.6100                |                     | 0.0006                      | 0.4200                | 0.0004                | (31.148)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 02/08/2018 | 6.87   | Put  | Bond Future | 1,077.8000            |                     | 1.0778                      | 1,113.5700            | 1.1136                | 3.319             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.76   | Put  | Bond Future | 1,120.2100            |                     | 1.1202                      | 1,155.6600            | 1.1557                | 3.165             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 |        |      | Bond Future | 7.7555                |                     | 101.6653                    | 7.7878                | 101.6294              | 0.416             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.75   | Call | Bond Future | 2.2400                |                     | 0.0022                      | 1.7700                | 0.0018                | (20.982)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.75   | Put  | Bond Future | 1,131.4200            |                     | 1.1314                      | 1,166.8900            | 1.1669                | 3.135             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.76   | Call | Bond Future | 2.3500                |                     | 0.0024                      | 1.8600                | 0.0019                | (20.851)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.74   | Call | Bond Future | 2.1600                |                     | 0.0022                      | 1.7100                | 0.0017                | (20.833)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 01/11/2018 | 6.74   | Put  | Bond Future | 1,142.6600            |                     | 1.1427                      | 1,178.1500            | 1.1781                | 3.106             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.52   | Call | Bond Future | 2.3500                |                     | 0.0024                      | 1.9000                | 0.0019                | (19.149)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.51   | Put  | Bond Future | 1,215.4800            |                     | 1.2155                      | 1,251.5600            | 1.2516                | 2.968             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 |        |      | Bond Future | 7.8903                |                     | 99.9924                     | 7.9323                | 99.9559               | 0.532             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.53   | Call | Bond Future | 2.4600                |                     | 0.0025                      | 1.9900                | 0.0020                | (19.106)          | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.53   | Put  | Bond Future | 1,197.9300            |                     | 1.1979                      | 1,233.9800            | 1.2340                | 3.009             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.52   | Put  | Bond Future | 1,206.6900            |                     | 1.2067                      | 1,242.7600            | 1.2428                | 2.989             | 0            | 0           | 0             |
| 2018/06/12 | R207             | 07/02/2019 | 6.51   | Call | Bond Future | 2.2700                |                     | 0.0023                      | 1.8300                | 0.0018                | (19.383)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 | 7.14   | Call | Bond Future | 1.4200                |                     | 0.0014                      | 1.0100                | 0.0010                | (28.873)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 | 7.12   | Call | Bond Future | 1.2900                |                     | 0.0013                      | 0.9200                | 0.0009                | (28.682)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 |        |      | Bond Future | 7.9734                |                     | 99.4965                     | 7.9993                | 99.4368               | 0.325             | 0.0000       | 0.0000      | 30,583        |
| 2018/06/12 | R208             | 02/08/2018 | 7.12   | Put  | Bond Future | 1,992.9500            |                     | 1.9929                      | 2,052.2000            | 2.0522                | 2.973             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 | 7.14   | Put  | Bond Future | 1,945.8300            |                     | 1.9458                      | 2,005.0400            | 2.0050                | 3.043             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 | 7.13   | Call | Bond Future | 1.3500                |                     | 0.0014                      | 0.9600                | 0.0010                | (28.889)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 02/08/2018 | 7.13   | Put  | Bond Future | 1,969.3800            |                     | 1.9694                      | 2,028.6100            | 2.0286                | 3.008             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.11   | Put  | Bond Future | 2,036.5300            |                     | 2.0365                      | 2,094.3000            | 2.0943                | 2.837             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 |        |      | Bond Future | 8.0577                |                     | 97.8743                     | 8.0862                | 97.8143               | 0.354             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.11   | Call | Bond Future | 15.3900               |                     | 0.0154                      | 13.1200               | 0.0131                | (14.750)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.12   | Call | Bond Future | 16.3000               |                     | 0.0163                      | 13.9200               | 0.0139                | (14.601)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.10   | Put  | Bond Future | 2,057.2700            |                     | 2.0573                      | 2,115.1500            | 2.1151                | 2.813             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.12   | Put  | Bond Future | 2,015.8400            |                     | 2.0158                      | 2,073.5000            | 2.0735                | 2.860             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 01/11/2018 | 7.10   | Call | Bond Future | 14.5200               |                     | 0.0145                      | 12.3600               | 0.0124                | (14.876)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.07   | Call | Bond Future | 26.1200               |                     | 0.0261                      | 22.9700               | 0.0230                | (12.060)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.08   | Put  | Bond Future | 2,105.3100            |                     | 2.1053                      | 2,163.1000            | 2.1631                | 2.745             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.06   | Put  | Bond Future | 2,140.9300            |                     | 2.1409                      | 2,199.0200            | 2.1990                | 2.713             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 |        |      | Bond Future | 8.1664                |                     | 99.7729                     | 8.1988                | 99.7118               | 0.397             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.07   | Put  | Bond Future | 2,123.0400            |                     | 2.1230                      | 2,180.9900            | 2.1810                | 2.730             | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.08   | Call | Bond Future | 27.7700               |                     | 0.0278                      | 24.4600               | 0.0245                | (11.919)          | 0            | 0           | 0             |
| 2018/06/12 | R208             | 07/02/2019 | 7.06   | Call | Bond Future | 24.6200               |                     | 0.0246                      | 21.6100               | 0.0216                | (12.226)          | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 1,173.2600            |                     | 1.1733                      | 1,116.4300            | 1.1164                | (4.844)           | 0            | 0           | 435           |
| 2018/06/12 | R209             | 02/08/2018 | 8.96   | Put  | Bond Future | 5,196.9900            |                     | 5.1970                      | 5,284.5200            | 5.2845                | 1.684             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 8.49   | Call | Bond Future | 1.8200                |                     | 0.0018                      | 1.4500                | 0.0014                | (20.330)          | 0            | 0           | 500           |
| 2018/06/12 | R209             | 02/08/2018 | 8.46   | Put  | Bond Future | 8,873.8000            |                     | 8.8738                      | 8,968.3800            | 8.9684                | 1.066             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 4,409.0100            |                     | 4.4090                      | 4,318.4000            | 4.3184                | (2.055)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 9.21   | Call | Bond Future | 240.3300              |                     | 0.2403                      | 219.5300              | 0.2195                | (8.655)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 224.3900              |                     | 0.2244                      | 228.4800              | 0.2285                | 1.823             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 |        |      | Bond Future | 9.7089                |                     | 73.2470                     | 9.7235                | 73.1521               | 0.150             | 0.0000       | 0.0000      | 95,613        |

| 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | R209             | 02/08/2018 | 10.21    | Call | Bond Future | 3,526.1300            | 3.5261              | 3,439.3600      | 3.4394        | (2.461)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.21    | Put  | Bond Future | 370.9400              | 0.3709              | 379.0400        | 0.3790        | 2.184             | 0            | 0           | 435           |
| 2018/06/12 | R209             | 02/08/2018 | 8.96     | Call | Bond Future | 60.9700               | 0.0610              | 53.6300         | 0.0536        | (12.039)          | 0            | 0           | 5,000         |
| 2018/06/12 | R209             | 02/08/2018 | 9.43     | Call | Bond Future | 579.0900              | 0.5791              | 541.3300        | 0.5413        | (6.521)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 9.43     | Put  | Bond Future | 2,430.6100            | 2.4306              | 2,487.7200      | 2.4877        | 2.350             | 0            | 0           | 5,000         |
| 2018/06/12 | R209             | 02/08/2018 | 10.84    | Call | Bond Future | 6,876.5800            | 6.8766              | 6,782.0200      | 6.7820        | (1.375)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.84    | Put  | Bond Future | 44.3000               | 0.0443              | 44.6100         | 0.0446        | 0.700             | 0            | 0           | 435           |
| 2018/06/12 | R209             | 02/08/2018 | 8.83     | Call | Bond Future | 24.9100               | 0.0249              | 21.3800         | 0.0214        | (14.171)          | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 8.83     | Put  | Bond Future | 6,107.5900            | 6.1076              | 6,198.9300      | 6.1989        | 1.496             | 0            | 0           | 500           |
| 2018/06/12 | R209             | 02/08/2018 | 8.49     | Put  | Bond Future | 8,642.6200            | 8.6426              | 8,737.1200      | 8.7371        | 1.093             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 9.21     | Put  | Bond Future | 3,602.8900            | 3.6029              | 3,676.9600      | 3.6770        | 2.056             | 0            | 0           | 500           |
| 2018/06/12 | R209             | 02/08/2018 | 9.66     | Put  | Bond Future | 1,492.9300            | 1.4929              | 1,530.9700      | 1.5310        | 2.548             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 8.46     | Call | Bond Future | 1.4200                | 0.0014              | 1.1300          | 0.0011        | (20.423)          | 0            | 0           | 5,000         |
| 2018/06/12 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 230.8800              | 0.2309              | 235.1400        | 0.2351        | 1.845             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 4,461.9700            | 4.4620              | 4,371.1900      | 4.3712        | (2.035)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 4,515.0700            | 4.5151              | 4,424.1300      | 4.4241        | (2.014)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 218.1200              | 0.2181              | 222.0500        | 0.2220        | 1.802             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 70,519.8700           | 70.5199             | 70,423.7700     | 70.4238       | (0.136)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 4,032.8200            | 4.0328              | 4,091.1700      | 4.0912        | 1.447             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 10.00    | Call | Bond Future | 3,201.7300            | 3.2017              | 3,135.2300      | 3.1352        | (2.077)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 9.97     | Call | Bond Future | 3,084.4900            | 3.0845              | 3,019.0900      | 3.0191        | (2.120)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 |          |      | Bond Future | 9.7762                | 71.4077             | 9.7912          | 71.3116       | 0.153             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 70,519.8700           | 70.5199             | 70,423.7700     | 70.4238       | (0.136)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 70,519.8600           | 70.5199             | 70,423.7600     | 70.4238       | (0.136)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 1,141.5600            | 1.1416              | 1,103.8100      | 1.1038        | (3.307)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 10.00    | Put  | Bond Future | 1,783.1600            | 1.7832              | 1,812.7600      | 1.8128        | 1.660             | 0            | 0           | 5,850         |
| 2018/06/12 | R209             | 01/11/2018 | 9.97     | Put  | Bond Future | 1,853.6300            | 1.8536              | 1,884.3300      | 1.8843        | 1.656             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 2,968.9800            | 2.9690              | 2,904.7200      | 2.9047        | (2.164)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 1,926.5900            | 1.9266              | 1,958.4300      | 1.9584        | 1.653             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 5,686.3700            | 5.6864              | 5,604.0200      | 5.6040        | (1.448)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 840.2800              | 0.8403              | 854.0300        | 0.8540        | 1.636             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.97     | Put  | Bond Future | 6,903.0900            | 6.9031              | 6,973.4900      | 6.9735        | 1.020             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 |          |      | Bond Future | 9.8504                | 72.7928             | 9.8659          | 72.6949       | 0.157             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.96     | Call | Bond Future | 950.5600              | 0.9506              | 923.4100        | 0.9234        | (2.856)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.96     | Put  | Bond Future | 6,956.4100            | 6.9564              | 7,027.1600      | 7.0272        | 1.017             | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.97     | Call | Bond Future | 968.7600              | 0.9688              | 941.2600        | 0.9413        | (2.839)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.95     | Call | Bond Future | 932.5700              | 0.9326              | 905.7700        | 0.9058        | (2.874)           | 0            | 0           | 0             |
| 2018/06/12 | R209             | 07/02/2019 | 8.95     | Put  | Bond Future | 7,010.0400            | 7.0100              | 7,081.1400      | 7.0811        | 1.014             | 0            | 0           | 0             |
| 2018/06/12 | R210             | 02/08/2018 |          |      | Bond Future | 189.0915              | 189.0915            | 188.6074        | 188.6074      | (0.256)           | 0.0000       | 0.0000      | 2,179         |
| 2018/06/12 | R210             | 01/11/2018 |          |      | Bond Future | 190.0067              | 190.0067            | 189.5152        | 189.5152      | (0.259)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R210             | 07/02/2019 |          |      | Bond Future | 193.7320              | 193.7320            | 193.2311        | 193.2311      | (0.259)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R212             | 02/08/2018 |          |      | Bond Future | 154.3494              | 154.3494            | 154.0819        | 154.0819      | (0.173)           | 0.0000       | 0.0000      | 4,475         |
| 2018/06/12 | R212             | 01/11/2018 |          |      | Bond Future | 157.1371              | 157.1371            | 156.8659        | 156.8659      | (0.173)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/12 | R212             | 07/02/2019 |        |      | Bond Future | 158.0642                    | 158.0642                    | 157.7879              | 157.7879              | (0.175)           | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R213             | 02/08/2018 | 9.06   | Call | Bond Future | 287.5200                    | 0.2875                      | 258.7100              | 0.2587                | (10.020)          | 0            | 0           | 0             |
| 2018/06/12 | R213             | 02/08/2018 | 9.05   | Put  | Bond Future | 3,232.0900                  | 3.2321                      | 3,328.4000            | 3.3284                | 2.980             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 02/08/2018 |        |      | Bond Future | 9.5066                      | 84.8751                     | 9.5263                | 84.7509               | 0.207             | 0.0000       | 0.0000      | 33,527        |
| 2018/06/12 | R213             | 02/08/2018 | 9.07   | Call | Bond Future | 299.8500                    | 0.2998                      | 270.1500              | 0.2702                | (9.905)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 02/08/2018 | 9.07   | Put  | Bond Future | 3,123.8600                  | 3.1239                      | 3,218.4100            | 3.2184                | 3.027             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 02/08/2018 | 9.06   | Put  | Bond Future | 3,177.7500                  | 3.1777                      | 3,273.1900            | 3.2732                | 3.003             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 02/08/2018 | 9.05   | Call | Bond Future | 275.5700                    | 0.2756                      | 247.6300              | 0.2476                | (10.139)          | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.65   | Call | Bond Future | 317.7200                    | 0.3177                      | 298.2000              | 0.2982                | (6.144)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.64   | Put  | Bond Future | 6,457.7200                  | 6.4577                      | 6,564.5100            | 6.5645                | 1.654             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 |        |      | Bond Future | 9.5812                      | 82.8451                     | 9.6014                | 82.7193               | 0.211             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.66   | Call | Bond Future | 327.4600                    | 0.3275                      | 307.4900              | 0.3075                | (6.098)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.66   | Put  | Bond Future | 6,340.0300                  | 6.3400                      | 6,445.9200            | 6.4459                | 1.670             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.65   | Put  | Bond Future | 6,398.7900                  | 6.3988                      | 6,505.1300            | 6.5051                | 1.662             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 01/11/2018 | 8.64   | Call | Bond Future | 308.0800                    | 0.3081                      | 289.0100              | 0.2890                | (6.190)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.68   | Call | Bond Future | 735.5300                    | 0.7355                      | 706.4200              | 0.7064                | (3.958)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 |        |      | Bond Future | 9.6658                      | 84.4522                     | 9.6868                | 84.3240               | 0.218             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.68   | Put  | Bond Future | 7,068.6900                  | 7.0687                      | 7,167.8500            | 7.1678                | 1.403             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.69   | Call | Bond Future | 751.0300                    | 0.7510                      | 721.5000              | 0.7215                | (3.932)           | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.70   | Put  | Bond Future | 6,965.1300                  | 6.9651                      | 7,063.4300            | 7.0634                | 1.411             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.69   | Put  | Bond Future | 7,016.6700                  | 7.0167                      | 7,115.4100            | 7.1154                | 1.407             | 0            | 0           | 0             |
| 2018/06/12 | R213             | 07/02/2019 | 8.70   | Call | Bond Future | 766.9400                    | 0.7669                      | 736.9700              | 0.7370                | (3.908)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 | 8.96   | Call | Bond Future | 26.9000                     | 0.0269                      | 23.1500               | 0.0231                | (13.941)          | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 |        |      | Bond Future | 9.8535                      | 72.6677                     | 9.8681                | 72.5691               | 0.148             | 0.0000       | 0.0000      | 32,435        |
| 2018/06/12 | R214             | 02/08/2018 | 8.94   | Call | Bond Future | 23.1300                     | 0.0231                      | 19.8200               | 0.0198                | (14.310)          | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 | 8.94   | Put  | Bond Future | 6,673.1300                  | 6.6731                      | 6,768.3700            | 6.7684                | 1.427             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 | 8.96   | Put  | Bond Future | 6,520.6900                  | 6.5207                      | 6,615.4900            | 6.6155                | 1.454             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 | 8.95   | Call | Bond Future | 24.9600                     | 0.0250                      | 21.4300               | 0.0214                | (14.143)          | 0            | 0           | 0             |
| 2018/06/12 | R214             | 02/08/2018 | 8.95   | Put  | Bond Future | 6,596.7900                  | 6.5968                      | 6,691.8100            | 6.6918                | 1.440             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 8.99   | Put  | Bond Future | 7,100.4300                  | 7.1004                      | 7,182.2100            | 7.1822                | 1.152             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 8.98   | Call | Bond Future | 380.7200                    | 0.3807                      | 363.0000              | 0.3630                | (4.654)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 |        |      | Bond Future | 9.9215                      | 70.6729                     | 9.9364                | 70.5731               | 0.151             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 8.99   | Call | Bond Future | 392.0500                    | 0.3920                      | 373.9500              | 0.3740                | (4.617)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 8.98   | Put  | Bond Future | 7,166.6100                  | 7.1666                      | 7,248.7700            | 7.2488                | 1.146             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 9.00   | Call | Bond Future | 403.6200                    | 0.4036                      | 385.1300              | 0.3851                | (4.581)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 01/11/2018 | 9.00   | Put  | Bond Future | 7,034.6000                  | 7.0346                      | 7,115.9900            | 7.1160                | 1.157             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.05   | Put  | Bond Future | 7,625.1400                  | 7.6251                      | 7,700.7200            | 7.7007                | 0.991             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 |        |      | Bond Future | 9.9977                      | 72.0439                     | 10.0132               | 71.9421               | 0.154             | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.04   | Call | Bond Future | 867.7300                    | 0.8677                      | 841.9200              | 0.8419                | (2.974)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.04   | Put  | Bond Future | 7,684.6400                  | 7.6846                      | 7,760.5700            | 7.7606                | 0.988             | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.05   | Call | Bond Future | 884.8300                    | 0.8848                      | 858.6700              | 0.8587                | (2.957)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.03   | Call | Bond Future | 850.8400                    | 0.8508                      | 825.3800              | 0.8254                | (2.992)           | 0            | 0           | 0             |
| 2018/06/12 | R214             | 07/02/2019 | 9.03   | Put  | Bond Future | 7,744.4700                  | 7.7445                      | 7,820.7500            | 7.8208                | 0.985             | 0            | 0           | 0             |
| 2018/06/12 | R248             | 02/08/2018 | 8.98   | Call | Bond Future | 26.1200                     | 0.0261                      | 22.2900               | 0.0223                | (14.663)          | 0            | 0           | 0             |
| 2018/06/12 | R248             | 02/08/2018 | 8.97   | Put  | Bond Future | 8,611.5200                  | 8.6115                      | 8,733.4500            | 8.7335                | 1.416             | 0            | 0           | 0             |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/06/12 | R248             | 02/08/2018 |        |      | Bond Future | 9.8892                         | 92.9366                        | 9.9038                   | 92.8111                  | 0.147                | 0.0000       | 0.0000      | 102,447       |
| 2018/06/12 | R248             | 02/08/2018 | 8.99   | Call | Bond Future | 28.2800                        | 0.0283                         | 24.1800                  | 0.0242                   | (14.498)             | 0            | 0           | 0             |
| 2018/06/12 | R248             | 02/08/2018 | 8.99   | Put  | Bond Future | 8,413.7400                     | 8.4137                         | 8,535.1600               | 8.5352                   | 1.443                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 02/08/2018 | 8.98   | Put  | Bond Future | 8,512.4700                     | 8.5125                         | 8,634.1600               | 8.6342                   | 1.430                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 02/08/2018 | 8.97   | Call | Bond Future | 24.1100                        | 0.0241                         | 20.5200                  | 0.0205                   | (14.890)             | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.03   | Call | Bond Future | 408.8600                       | 0.4089                         | 388.5200                 | 0.3885                   | (4.975)              | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 |        |      | Bond Future | 9.9583                         | 90.1641                        | 9.9732                   | 90.0369                  | 0.150                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.01   | Call | Bond Future | 383.1200                       | 0.3831                         | 363.7400                 | 0.3637                   | (5.058)              | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.01   | Put  | Bond Future | 9,148.2600                     | 9.1483                         | 9,256.0500               | 9.2561                   | 1.178                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.03   | Put  | Bond Future | 8,973.7900                     | 8.9738                         | 9,080.6200               | 9.0806                   | 1.190                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.02   | Call | Bond Future | 395.9000                       | 0.3959                         | 376.0400                 | 0.3760                   | (5.016)              | 0            | 0           | 0             |
| 2018/06/12 | R248             | 01/11/2018 | 9.02   | Put  | Bond Future | 9,060.8500                     | 9.0609                         | 9,168.1600               | 9.1682                   | 1.184                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.06   | Put  | Bond Future | 9,918.8900                     | 9.9189                         | 10,017.3600              | 10.0174                  | 0.993                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 |        |      | Bond Future | 10.0358                        | 91.9131                        | 10.0513                  | 91.7835                  | 0.154                | 0.0000       | 0.0000      | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.06   | Call | Bond Future | 1,012.3100                     | 1.0123                         | 981.1700                 | 0.9812                   | (3.076)              | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.05   | Put  | Bond Future | 9,998.0800                     | 9.9981                         | 10,096.9900              | 10.0970                  | 0.989                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.07   | Call | Bond Future | 1,032.6700                     | 1.0327                         | 1,001.0900               | 1.0011                   | (3.058)              | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.07   | Put  | Bond Future | 9,840.1300                     | 9.8401                         | 9,938.1600               | 9.9382                   | 0.996                | 0            | 0           | 0             |
| 2018/06/12 | R248             | 07/02/2019 | 9.05   | Call | Bond Future | 992.2100                       | 0.9922                         | 961.5100                 | 0.9615                   | (3.094)              | 0            | 0           | 0             |

**Total**

**971526**