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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2018 TO 14/06/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/06/14 | 0403 21/12/2018  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0457 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0703 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0757 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0804 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0807 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0857 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0904 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 0908 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 02/08/2018 |        |      | Bond Future        | 133.3352                    | 133.3352                    | 133.0068              | 133.0068              | (0.246)           | 0.0000       | 0.0000      | 864           |
| 2018/06/14 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 3,314.7500                  | 3.3148                      | 3,643.2400            | 3.6432                | 9.910             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 3,334.7500                  | 3.3348                      | 3,663.2400            | 3.6632                | 9.851             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 3,324.7500                  | 3.3248                      | 3,653.2400            | 3.6532                | 9.880             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2025             | 01/11/2018 |        |      | Bond Future        | 135.7450                    | 135.7450                    | 135.4100              | 135.4100              | (0.247)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2025             | 07/02/2019 |        |      | Bond Future        | 136.9937                    | 136.9937                    | 136.6504              | 136.6504              | (0.251)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2029             | 02/08/2018 |        |      | Bond Future        | 101.6551                    | 101.6551                    | 101.2182              | 101.2182              | (0.430)           | 0.0000       | 0.0000      | 1,370         |
| 2018/06/14 | 2029             | 01/11/2018 |        |      | Bond Future        | 102.4427                    | 102.4427                    | 101.9975              | 101.9975              | (0.435)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2029             | 07/02/2019 |        |      | Bond Future        | 104.4518                    | 104.4518                    | 103.9965              | 103.9965              | (0.436)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 8.51   | Call | Bond Future        | 18.0900                     | 0.0181                      | 21.3100               | 0.0213                | 17.800            | 0            | 0           | 7,850         |
| 2018/06/14 | 2030             | 02/08/2018 | 8.91   | Call | Bond Future        | 188.0100                    | 0.1880                      | 213.9200              | 0.2139                | 13.781            | 0            | 0           | 7,850         |
| 2018/06/14 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 1,169.8000                  | 1.1698                      | 1,050.2800            | 1.0503                | (10.217)          | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 |        |      | Bond Future        | 9.4278                      | 90.2636                     | 9.3912                | 90.4998               | (0.388)           | 0.0000       | 0.0000      | 54,008        |
| 2018/06/14 | 2030             | 02/08/2018 | 8.51   | Put  | Bond Future        | 6,212.6900                  | 6.2127                      | 5,979.6700            | 5.9797                | (3.751)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future        | 1,377.3500                  | 1.3774                      | 1,494.0700            | 1.4941                | 8.474             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 8.91   | Put  | Bond Future        | 3,614.3600                  | 3.6144                      | 3,404.0300            | 3.4040                | (5.819)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.50   | Call | Bond Future        | 1,520.3800                  | 1.5204                      | 1,644.6900            | 1.6447                | 8.176             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future        | 1,412.4300                  | 1.4124                      | 1,531.0600            | 1.5311                | 8.399             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future        | 1,199.5500                  | 1.1995                      | 1,078.1200            | 1.0781                | (10.123)          | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.50   | Put  | Bond Future        | 1,056.0500                  | 1.0561                      | 944.1200              | 0.9441                | (10.599)          | 0            | 0           | 7,850         |
| 2018/06/14 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future        | 1,140.5900                  | 1.1406                      | 1,022.9800            | 1.0230                | (10.311)          | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future        | 1,342.7600                  | 1.3428                      | 1,457.5700            | 1.4576                | 8.550             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.60   | Call | Bond Future        | 332.8800                    | 0.3329                      | 361.9700              | 0.3620                | 8.739             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.58   | Put  | Bond Future        | 6,416.6200                  | 6.4166                      | 6,204.7600            | 6.2048                | (3.302)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 |        |      | Bond Future        | 9.5012                      | 91.8768                     | 9.4634                | 92.1163               | (0.397)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.60   | Put  | Bond Future        | 6,298.1000                  | 6.2981                      | 6,087.6300            | 6.0876                | (3.342)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.58   | Call | Bond Future        | 313.0500                    | 0.3130                      | 340.7500              | 0.3408                | 8.848             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.59   | Put  | Bond Future        | 6,357.2200                  | 6.3572                      | 6,146.0500            | 6.1461                | (3.322)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 01/11/2018 | 8.59   | Call | Bond Future        | 322.8600                    | 0.3229                      | 351.2500              | 0.3513                | 8.793             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.62   | Call | Bond Future        | 729.2300                    | 0.7292                      | 774.6300              | 0.7746                | 6.226             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 |        |      | Bond Future        | 9.5843                      | 89.6500                     | 9.5452                | 89.8935               | (0.408)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.62   | Put  | Bond Future        | 6,997.2100                  | 6.9972                      | 6,799.1200            | 6.7991                | (2.831)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.63   | Call | Bond Future        | 745.2700                    | 0.7453                      | 791.3900              | 0.7914                | 6.188             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.63   | Put  | Bond Future        | 6,945.2900                  | 6.9453                      | 6,747.9200            | 6.7479                | (2.842)           | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.64   | Call | Bond Future        | 761.7300                    | 0.7617                      | 808.5900              | 0.8086                | 6.152             | 0            | 0           | 0             |
| 2018/06/14 | 2030             | 07/02/2019 | 8.64   | Put  | Bond Future        | 6,893.8400                  | 6.8938                      | 6,697.2100            | 6.6972                | (2.852)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 1,614.7800                  | 1.6148                      | 1,769.7700            | 1.7698                | 9.598             | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 1,163.3600                  | 1.1634                      | 1,025.7600            | 1.0258                | (11.828)          | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 02/08/2018 |        |      | Bond Future | 9.6007                      | 92.7311                     | 9.5592                | 93.0214               | (0.433)           | 0.0000       | 0.0000      | 34,986        |
| 2018/06/14 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 1,654.7600                  | 1.6548                      | 1,812.0800            | 1.8121                | 9.507             | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 1,104.4200                  | 1.1044                      | 971.4900              | 0.9715                | (12.036)          | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 1,133.6000                  | 1.1336                      | 998.3400              | 0.9983                | (11.932)          | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 1,575.3000                  | 1.5753                      | 1,727.9500            | 1.7279                | 9.690             | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.77   | Put  | Bond Future | 6,886.3400                  | 6.8863                      | 6,627.5200            | 6.6275                | (3.758)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 |        |      | Bond Future | 9.6770                      | 90.2336                     | 9.6342                | 90.5281               | (0.443)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.76   | Call | Bond Future | 336.7500                    | 0.3367                      | 371.5900              | 0.3716                | 10.346            | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.76   | Put  | Bond Future | 6,951.4000                  | 6.9514                      | 6,691.7100            | 6.6917                | (3.736)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.77   | Call | Bond Future | 347.4600                    | 0.3475                      | 383.1700              | 0.3832                | 10.277            | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.75   | Call | Bond Future | 326.4000                    | 0.3264                      | 360.3900              | 0.3604                | 10.414            | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 01/11/2018 | 8.75   | Put  | Bond Future | 7,016.9000                  | 7.0169                      | 6,756.3600            | 6.7564                | (3.713)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.81   | Call | Bond Future | 836.3000                    | 0.8363                      | 894.8100              | 0.8948                | 6.996             | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.80   | Put  | Bond Future | 7,645.5000                  | 7.6455                      | 7,403.5800            | 7.4036                | (3.164)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 |        |      | Bond Future | 9.7619                      | 91.9842                     | 9.7176                | 92.2838               | (0.454)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.82   | Call | Bond Future | 853.4200                    | 0.8534                      | 912.8100              | 0.9128                | 6.959             | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.82   | Put  | Bond Future | 7,530.2800                  | 7.5303                      | 7,290.1100            | 7.2901                | (3.189)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.81   | Put  | Bond Future | 7,587.7400                  | 7.5877                      | 7,346.6900            | 7.3467                | (3.177)           | 0            | 0           | 0             |
| 2018/06/14 | 2032             | 07/02/2019 | 8.80   | Call | Bond Future | 819.4000                    | 0.8194                      | 877.0400              | 0.8770                | 7.034             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 |        |      | Bond Future | 105.0765                    | 105.0765                    | 104.8142              | 104.8142              | (0.250)           | 0.0000       | 0.0000      | 9,561         |
| 2018/06/14 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 4,843.4900                  | 4.8435                      | 5,105.8100            | 5.1058                | 5.416             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 4,863.4900                  | 4.8635                      | 5,125.8100            | 5.1258                | 5.394             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 4,853.4900                  | 4.8535                      | 5,115.8100            | 5.1158                | 5.405             | 0            | 0           | 0             |
| 2018/06/14 | 2033             | 01/11/2018 |        |      | Bond Future | 105.8545                    | 105.8545                    | 105.5870              | 105.5870              | (0.253)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2033             | 07/02/2019 |        |      | Bond Future | 107.9305                    | 107.9305                    | 107.6564              | 107.6564              | (0.254)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 934.9200                    | 0.9349                      | 839.3600              | 0.8394                | (10.221)          | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 2,376.7300                  | 2.3767                      | 2,523.4900            | 2.5235                | 6.175             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 02/08/2018 |        |      | Bond Future | 9.7656                      | 89.4232                     | 9.7343                | 89.6673               | (0.321)           | 0.0000       | 0.0000      | 56,155        |
| 2018/06/14 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 2,426.8900                  | 2.4269                      | 2,575.4400            | 2.5754                | 6.121             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 960.5600                    | 0.9606                      | 863.2100              | 0.8632                | (10.135)          | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 2,477.5100                  | 2.4775                      | 2,627.8300            | 2.6278                | 6.067             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 909.8400                    | 0.9098                      | 816.0500              | 0.8161                | (10.308)          | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.03   | Call | Bond Future | 558.0800                    | 0.5581                      | 595.3900              | 0.5954                | 6.685             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 |        |      | Bond Future | 9.8350                      | 91.0214                     | 9.8028                | 91.2690               | (0.327)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.01   | Call | Bond Future | 527.7300                    | 0.5277                      | 563.4400              | 0.5634                | 6.767             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.01   | Put  | Bond Future | 7,221.1400                  | 7.2211                      | 7,009.2300            | 7.0092                | (2.935)           | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.03   | Put  | Bond Future | 7,080.2900                  | 7.0803                      | 6,869.9800            | 6.8700                | (2.970)           | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.02   | Call | Bond Future | 542.7600                    | 0.5428                      | 579.2600              | 0.5793                | 6.725             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 01/11/2018 | 9.02   | Put  | Bond Future | 7,150.5100                  | 7.1505                      | 6,939.3900            | 6.9394                | (2.953)           | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.06   | Put  | Bond Future | 7,956.0500                  | 7.9561                      | 7,759.2300            | 7.7592                | (2.474)           | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.05   | Call | Bond Future | 1,109.8500                  | 1.1098                      | 1,164.0100            | 1.1640                | 4.880             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | 2037             | 07/02/2019 |        |      | Bond Future | 9.9130                | 88.5274             | 9.8798          | 88.7792       | (0.335)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.06   | Call | Bond Future | 1,130.5800            | 1.1306              | 1,185.4900      | 1.1855        | 4.857             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.05   | Put  | Bond Future | 8,020.0300            | 8.0200              | 7,822.4600      | 7.8225        | (2.463)           | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.07   | Call | Bond Future | 1,151.5600            | 1.1516              | 1,207.2200      | 1.2072        | 4.833             | 0            | 0           | 0             |
| 2018/06/14 | 2037             | 07/02/2019 | 9.07   | Put  | Bond Future | 7,892.4400            | 7.8924              | 7,696.3700      | 7.6964        | (2.484)           | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 9,362.2400            | 9.3622              | 9,361.4600      | 9.3615        | (0.008)           | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 |        |      | Bond Future | 125.1878              | 125.1878            | 125.1885        | 125.1885      | 0.001             | 0.0000       | 0.0000      | 9,035         |
| 2018/06/14 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 9,352.2400            | 9.3522              | 9,351.4600      | 9.3515        | (0.008)           | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 9,342.2400            | 9.3422              | 9,341.4600      | 9.3415        | (0.008)           | 0            | 0           | 0             |
| 2018/06/14 | 2038             | 01/11/2018 |        |      | Bond Future | 127.4503              | 127.4503            | 127.4505        | 127.4505      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2038             | 07/02/2019 |        |      | Bond Future | 128.3595              | 128.3595            | 128.3582        | 128.3582      | (0.001)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 2,531.2500            | 2.5313              | 2,661.8900      | 2.6619        | 5.161             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 1,003.5400            | 1.0035              | 913.6800        | 0.9137        | (8.954)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 02/08/2018 |        |      | Bond Future | 9.8506                | 92.6267             | 9.8244          | 92.8456       | (0.266)           | 0.0000       | 0.0000      | 25,174        |
| 2018/06/14 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 2,585.2900            | 2.5853              | 2,717.5800      | 2.7176        | 5.117             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 949.2700              | 0.9493              | 862.7300        | 0.8627        | (9.116)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 976.1600              | 0.9762              | 887.9700        | 0.8880        | (9.034)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 2,477.5900            | 2.4776              | 2,606.5600      | 2.6066        | 5.205             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.80   | Call | Bond Future | 2,447.5400            | 2.4475              | 2,540.8700      | 2.5409        | 3.813             | 0            | 0           | 3,540         |
| 2018/06/14 | 2040             | 01/11/2018 | 9.09   | Put  | Bond Future | 7,757.4900            | 7.7575              | 7,564.7300      | 7.5647        | (2.485)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 |        |      | Bond Future | 9.9200                | 94.2822             | 9.8931          | 94.5040       | (0.272)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.20   | Put  | Bond Future | 6,933.6700            | 6.9337              | 6,749.1100      | 6.7491        | (2.662)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.20   | Call | Bond Future | 696.2700              | 0.6963              | 733.5300        | 0.7335        | 5.351             | 0            | 0           | 3,540         |
| 2018/06/14 | 2040             | 01/11/2018 | 9.80   | Put  | Bond Future | 3,442.5300            | 3.4425              | 3,314.0400      | 3.3140        | (3.732)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.08   | Call | Bond Future | 492.8200              | 0.4928              | 521.1800        | 0.5212        | 5.755             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.08   | Put  | Bond Future | 7,835.1500            | 7.8351              | 7,641.6900      | 7.6417        | (2.469)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.10   | Put  | Bond Future | 7,680.2900            | 7.6803              | 7,488.2300      | 7.4882        | (2.501)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.09   | Call | Bond Future | 507.9800              | 0.5080              | 537.0400        | 0.5370        | 5.721             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.10   | Call | Bond Future | 523.4700              | 0.5235              | 553.2300        | 0.5532        | 5.685             | 0            | 0           | 2,951         |
| 2018/06/14 | 2040             | 01/11/2018 | 8.50   | Put  | Bond Future | 13,051.5700           | 13.0516             | 12,835.5700     | 12.8356       | (1.655)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 8.50   | Call | Bond Future | 82.3700               | 0.0824              | 88.1900         | 0.0882        | 7.066             | 0            | 0           | 2,951         |
| 2018/06/14 | 2040             | 01/11/2018 | 9.07   | Call | Bond Future | 478.1100              | 0.4781              | 505.7900        | 0.5058        | 5.789             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 01/11/2018 | 9.07   | Put  | Bond Future | 7,913.4100            | 7.9134              | 7,719.2700      | 7.7193        | (2.453)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.11   | Put  | Bond Future | 8,823.9500            | 8.8239              | 8,644.5900      | 8.6446        | (2.033)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.13   | Call | Bond Future | 1,197.4400            | 1.1974              | 1,244.8000      | 1.2448        | 3.955             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 |        |      | Bond Future | 9.9979                | 91.6008             | 9.9702          | 91.8263       | (0.278)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.11   | Call | Bond Future | 1,153.5800            | 1.1536              | 1,199.6300      | 1.1996        | 3.992             | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.13   | Put  | Bond Future | 8,683.9300            | 8.6839              | 8,505.8800      | 8.5059        | (2.050)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.12   | Put  | Bond Future | 8,753.6300            | 8.7536              | 8,574.9200      | 8.5749        | (2.042)           | 0            | 0           | 0             |
| 2018/06/14 | 2040             | 07/02/2019 | 9.12   | Call | Bond Future | 1,175.2700            | 1.1753              | 1,221.9700      | 1.2220        | 3.974             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 2,577.9400            | 2.5779              | 2,710.1800      | 2.7102        | 5.130             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 |        |      | Bond Future | 9.8792                | 89.7115             | 9.8530          | 89.9330       | (0.265)           | 0.0000       | 0.0000      | 36,006        |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future        | 2,470.1900            | 2.4702              | 2,599.0800      | 2.5991        | 5.218             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future        | 1,049.1800            | 1.0492              | 956.6000        | 0.9566        | (8.824)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future        | 993.0100              | 0.9930              | 903.7800        | 0.9038        | (8.986)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future        | 2,523.8100            | 2.5238              | 2,654.3800      | 2.6544        | 5.174             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future        | 1,020.7800            | 1.0208              | 929.8800        | 0.9299        | (8.905)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.12   | Call | Bond Future        | 524.1000              | 0.5241              | 553.8400        | 0.5538        | 5.674             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 |        |      | Bond Future        | 9.9463                | 91.3148             | 9.9194          | 91.5395       | (0.270)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.12   | Put  | Bond Future        | 7,885.5700            | 7.8856              | 7,690.6700      | 7.6907        | (2.472)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.13   | Call | Bond Future        | 540.0700              | 0.5401              | 570.5300        | 0.5705        | 5.640             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.14   | Put  | Bond Future        | 7,727.6600            | 7.7277              | 7,534.2000      | 7.5342        | (2.503)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.13   | Put  | Bond Future        | 7,806.4400            | 7.8064              | 7,612.2600      | 7.6123        | (2.487)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 01/11/2018 | 9.14   | Call | Bond Future        | 556.2300              | 0.5562              | 587.4100        | 0.5874        | 5.606             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.18   | Put  | Bond Future        | 8,677.2900            | 8.6773              | 8,498.8300      | 8.4988        | (2.057)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 |        |      | Bond Future        | 10.0214               | 88.7013             | 9.9936          | 88.9295       | (0.277)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.17   | Call | Bond Future        | 1,257.2100            | 1.2572              | 1,306.3700      | 1.3064        | 3.910             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.17   | Put  | Bond Future        | 8,748.1500            | 8.7482              | 8,569.0200      | 8.5690        | (2.048)           | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.18   | Call | Bond Future        | 1,280.4100            | 1.2804              | 1,330.2400      | 1.3302        | 3.892             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.16   | Call | Bond Future        | 1,234.0600            | 1.2341              | 1,282.5400      | 1.2825        | 3.928             | 0            | 0           | 0             |
| 2018/06/14 | 2044             | 07/02/2019 | 9.16   | Put  | Bond Future        | 8,819.2100            | 8.8192              | 8,639.4000      | 8.6394        | (2.039)           | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future        | 10,274.2500           | 10.2742             | 10,043.4700     | 10.0435       | (2.246)           | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 |        |      | Bond Future        | 118.5058              | 118.5058            | 118.7365        | 118.7365      | 0.195             | 0.0000       | 0.0000      | 11,876        |
| 2018/06/14 | 2046             | 02/08/2018 |        |      | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future        | 10,264.2500           | 10.2642             | 10,033.4700     | 10.0335       | (2.248)           | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future        | 10,284.2500           | 10.2842             | 10,053.4700     | 10.0535       | (2.244)           | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2046             | 01/11/2018 |        |      | Bond Future        | 118.9984              | 118.9984            | 119.2328        | 119.2328      | 0.197             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2046             | 07/02/2019 |        |      | Bond Future        | 121.3322              | 121.3322            | 121.5693        | 121.5693      | 0.195             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 14,761.2200           | 14.7612             | 14,098.6400     | 14.0986       | (4.489)           | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 14,741.2200           | 14.7412             | 14,078.6400     | 14.0786       | (4.495)           | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 02/08/2018 |        |      | Bond Future        | 122.7788              | 122.7788            | 123.4414        | 123.4414      | 0.540             | 0.0000       | 0.0000      | 9,598         |
| 2018/06/14 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 14,751.2200           | 14.7512             | 14,088.6400     | 14.0886       | (4.492)           | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | 2050             | 01/11/2018 |        |      | Bond Future        | 124.9979              | 124.9979            | 125.6718        | 125.6718      | 0.539             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 2050             | 07/02/2019 |        |      | Bond Future        | 125.6777              | 125.6777            | 126.3634        | 126.3634      | 0.546             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | AL37             | 02/08/2018 |        |      | Index Future       | 580.5090              | 580.5090            | 581.1790        | 581.1790      | 0.115             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | AL37             | 01/11/2018 |        |      | Index Future       | 590.8860              | 590.8860            | 591.5610        | 591.5610      | 0.114             | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | AL37             | 07/02/2019 |        |     | Index Future       | 602.3530                    | 602.3530                    | 603.0370              | 603.0370              | 0.114             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | AL7T             | 02/08/2018 |        |     | Index Future       | 670.0910                    | 670.0910                    | 671.9010              | 671.9010              | 0.270             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | AL7T             | 01/11/2018 |        |     | Index Future       | 682.0680                    | 682.0680                    | 683.9050              | 683.9050              | 0.269             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | AL7T             | 07/02/2019 |        |     | Index Future       | 695.3050                    | 695.3050                    | 697.1720              | 697.1720              | 0.269             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | ALBI             | 02/08/2018 |        |     | Index Future       | 608.0200                    | 608.0200                    | 609.4550              | 609.4550              | 0.236             | 0.0000       | 0.0000      | 858           |
| 2018/06/14 | ALBI             | 01/11/2018 |        |     | Index Future       | 618.8880                    | 618.8880                    | 620.3430              | 620.3430              | 0.235             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | ALBI             | 07/02/2019 |        |     | Index Future       | 630.8990                    | 630.8990                    | 632.3770              | 632.3770              | 0.234             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                |                     | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | EL28             | 02/08/2018 |        |      | Bond Future        | 129.4382              |                     | 129.4382                    | 129.4412              | 129.4412              | 0.002             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        | 5,491.7600            |                     | 5.4918                      | 5,488.8200            | 5.4888                | (0.054)           | 0            | 0           | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        | 5,511.7600            |                     | 5.5118                      | 5,508.8200            | 5.5088                | (0.053)           | 0            | 0           | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        | 5,501.7600            |                     | 5.5018                      | 5,498.8200            | 5.4988                | (0.053)           | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        | 529.8000              |                     | 0.5298                      | 716.1100              | 0.7161                | 35.166            | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 |        |      | Bond Future        | 11.0488               |                     | 77.1463                     | 11.0170               | 77.3326               | (0.288)           | 0.0000       | 0.0000      | 9,466         |
| 2018/06/14 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        | 587.5500              |                     | 0.5876                      | 773.8600              | 0.7739                | 31.710            | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        | 645.2400              |                     | 0.6452                      | 831.5500              | 0.8316                | 28.875            | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | ES33             | 01/11/2018 |        |      | Bond Future        | 11.1700               |                     | 74.7369                     | 11.1371               | 74.9257               | (0.294)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | ES33             | 07/02/2019 |        |      | Bond Future        | 11.3080               |                     | 76.1868                     | 11.2739               | 76.3788               | (0.301)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | ES42             | 02/08/2018 |        |      | Bond Future        | 11.2523                     | 79.7507                     | 11.2255               | 79.9281               | (0.237)           | 0.0000       | 0.0000      | 7,957         |
| 2018/06/14 | ES42             | 01/11/2018 |        |      | Bond Future        | 11.3698                     | 76.9162                     | 11.3423               | 77.0959               | (0.242)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | ES42             | 07/02/2019 |        |      | Bond Future        | 11.4991                     | 78.4082                     | 11.4706               | 78.5908               | (0.248)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 27,210.0000                 | 2.7210                      | 11,980.0000           | 1.1980                | (55.972)          | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 |        |      | GOVI               | 602.9990                    | 602.9990                    | 604.5220              | 604.5220              | 0.253             | 0.0000       | 0.0000      | 476           |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 27,110.0000                 | 2.7110                      | 11,880.0000           | 1.1880                | (56.179)          | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 27,010.0000                 | 2.7010                      | 11,780.0000           | 1.1780                | (56.387)          | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.50 | Put  | GOVI               | 397,220.0000                | 39.7220                     | 381,780.0000          | 38.1780               | (3.887)           | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.49 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 |        |      | GOVI               | 613.7780                    | 613.7780                    | 615.3220              | 615.3220              | 0.252             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.50 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.49 | Put  | GOVI               | 397,120.0000                | 39.7120                     | 381,680.0000          | 38.1680               | (3.888)           | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 01/11/2018 | 653.51 | Put  | GOVI               | 397,320.0000                | 39.7320                     | 381,880.0000          | 38.1880               | (3.886)           | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.53 | Put  | GOVI               | 408,410.0000                | 40.8410                     | 392,710.0000          | 39.2710               | (3.844)           | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 |        |      | GOVI               | 625.6890                    | 625.6890                    | 627.2590              | 627.2590              | 0.251             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.52 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.52 | Put  | GOVI               | 408,310.0000                | 40.8310                     | 392,610.0000          | 39.2610               | (3.845)           | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.53 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | GOVI             | 07/02/2019 | 666.51 | Put  | GOVI               | 408,210.0000                | 40.8210                     | 392,510.0000          | 39.2510               | (3.846)           | 0            | 0           | 0             |
| 2018/06/14 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IGOV             | 02/08/2018 |        |      | Index Future       | 254.6040                    | 254.6040                    | 254.3430              | 254.3430              | (0.103)           | 0.0000       | 0.0000      | 852           |
| 2018/06/14 | IGOV             | 01/11/2018 |        |      | Index Future       | 259.2060                    | 259.2060                    | 258.9390              | 258.9390              | (0.103)           | 0.0000       | 0.0000      | 241           |
| 2018/06/14 | IGOV             | 07/02/2019 |        |      | Index Future       | 264.2890                    | 264.2890                    | 264.0140              | 264.0140              | (0.104)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.9100                     | 99.9100                     | 99.9100               | 99.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 100.0500                    | 100.0500                    | 100.0500              | 100.0500              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.5200                    | 100.5200                    | 100.5200              | 100.5200              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.5800                     | 99.5800                     | 99.5700               | 99.5700               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 20/06/2019 |        |      | Interest Rate Swap | 100.3200                    | 100.3200                    | 100.2900              | 100.2900              | (0.030)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS01             | 19/09/2019 |        |      | Interest Rate Swap | 99.9500                     | 99.9500                     | 99.9100               | 99.9100               | (0.040)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.5900                     | 98.5900                     | 98.5900               | 98.5900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.5200                     | 98.5200                     | 98.5200               | 98.5200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.9100                     | 98.9100                     | 98.9000               | 98.9000               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.3200                     | 99.3200                     | 99.3100               | 99.3100               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.7800                     | 99.7800                     | 99.7400               | 99.7400               | (0.040)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 100.2400                    | 100.2400                    | 100.1900              | 100.1900              | (0.050)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 101.2500                    | 101.2500                    | 101.1900              | 101.1900              | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 99.0700                     | 99.0700                     | 99.0000               | 99.0000               | (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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | IS02             | 22/06/2020 |        |      | Interest Rate Swap     | 101.0200                    | 101.0200                    | 100.9300              | 100.9300              | (0.089)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS02             | 21/09/2020 |        |      | Interest Rate Swap     | 99.8200                     | 99.8200                     | 99.7400               | 99.7400               | (0.080)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 96.7300                     | 96.7300                     | 96.6400               | 96.6400               | (0.093)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 96.0100                     | 96.0100                     | 95.9300               | 95.9300               | (0.083)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 95.2700                     | 95.2700                     | 95.1800               | 95.1800               | (0.094)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 95.5300                     | 95.5300                     | 95.4300               | 95.4300               | (0.105)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 97.7900                     | 97.7900                     | 97.6800               | 97.6800               | (0.112)           | 0.0000       | 0.0000      | 51            |
| 2018/06/14 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 97.9900                     | 97.9900                     | 97.8700               | 97.8700               | (0.122)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 99.2700                     | 99.2700                     | 99.1400               | 99.1400               | (0.131)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 101.5200                    | 101.5200                    | 101.4000              | 101.4000              | (0.118)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 102.8300                    | 102.8300                    | 102.7100              | 102.7100              | (0.117)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 98.0300                     | 98.0300                     | 97.9100               | 97.9100               | (0.122)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 102.3900                    | 102.3900                    | 102.2600              | 102.2600              | (0.127)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 99.6900                     | 99.6900                     | 99.5400               | 99.5400               | (0.150)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 96.8000                     | 96.8000                     | 96.6400               | 96.6400               | (0.165)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 93.8500                     | 93.8500                     | 93.7000               | 93.7000               | (0.160)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 92.6200                     | 92.6200                     | 92.4800               | 92.4800               | (0.151)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 94.8000                     | 94.8000                     | 94.6600               | 94.6600               | (0.148)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 98.5600                     | 98.5600                     | 98.4200               | 98.4200               | (0.142)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 97.1600                     | 97.1600                     | 97.0100               | 97.0100               | (0.154)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 99.2400                     | 99.2400                     | 99.0900               | 99.0900               | (0.151)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 102.9400                    | 102.9400                    | 102.7900              | 102.7900              | (0.146)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 103.3000                    | 103.3000                    | 103.1600              | 103.1600              | (0.136)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 98.6300                     | 98.6300                     | 98.4800               | 98.4800               | (0.152)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 104.0300                    | 104.0300                    | 103.8900              | 103.8900              | (0.135)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 99.4100                     | 99.4100                     | 99.2700               | 99.2700               | (0.141)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.7700                      | 93.2300                     | 6.7700                | 93.2300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.8000                      | 93.2000                     | 6.8000                | 93.2000               | 0.000             | 0.0000       | 0.0000      | 35,000        |
| 2018/06/14 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 6.8600                      | 93.1400                     | 6.8600                | 93.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 6.9100                      | 93.0900                     | 6.9100                | 93.0900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 6.9200                      | 93.0800                     | 6.9200                | 93.0800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R023             | 02/08/2018 | 10.40  | Put  | Bond Future            | 0.0900                      | 0.0001                      | 0.0600                | 0.0001                | (33.333)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 02/08/2018 |        |      | Bond Future            | 8.3683                      | 101.0537                    | 8.3365                | 101.1707              | (0.380)           | 0.0000       | 0.0000      | 41,699        |
| 2018/06/14 | R023             | 02/08/2018 | 10.40  | Call | Bond Future            | 7,136.3500                  | 7.1363                      | 7,253.3900            | 7.2534                | 1.640             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 02/08/2018 | 10.41  | Call | Bond Future            | 7,169.8500                  | 7.1699                      | 7,286.8900            | 7.2869                | 1.632             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | R023             | 02/08/2018 | 10.41  | Put  | Bond Future | 0.0800                | 0.0001              | 0.0500          | 0.0001        | (37.500)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 02/08/2018 | 10.39  | Call | Bond Future | 7,102.8200            | 7.1028              | 7,219.8600      | 7.2199        | 1.648             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 02/08/2018 | 10.39  | Put  | Bond Future | 0.0900                | 0.0001              | 0.0600          | 0.0001        | (33.333)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.58  | Call | Bond Future | 7,152.5300            | 7.1525              | 7,268.0200      | 7.2680        | 1.615             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.57  | Put  | Bond Future | 25.6400               | 0.0256              | 22.8900         | 0.0229        | (10.725)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 |        |      | Bond Future | 8.4483                | 98.9338             | 8.4146          | 99.0520       | (0.399)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.59  | Call | Bond Future | 7,183.7800            | 7.1838              | 7,299.3300      | 7.2993        | 1.608             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.59  | Put  | Bond Future | 24.3200               | 0.0243              | 21.7000         | 0.0217        | (10.773)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.58  | Put  | Bond Future | 24.9700               | 0.0250              | 22.2900         | 0.0223        | (10.733)          | 0            | 0           | 0             |
| 2018/06/14 | R023             | 01/11/2018 | 10.57  | Call | Bond Future | 7,121.2900            | 7.1213              | 7,236.7100      | 7.2367        | 1.621             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.59  | Call | Bond Future | 6,643.9800            | 6.6440              | 6,753.4400      | 6.7534        | 1.648             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 |        |      | Bond Future | 8.5454                | 100.8534            | 8.5092          | 100.9732      | (0.424)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.57  | Call | Bond Future | 6,588.3100            | 6.5883              | 6,697.5100      | 6.6975        | 1.657             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.57  | Put  | Bond Future | 169.9000              | 0.1699              | 159.4000        | 0.1594        | (6.180)           | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.59  | Put  | Bond Future | 164.8000              | 0.1648              | 154.5600        | 0.1546        | (6.214)           | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.58  | Call | Bond Future | 6,616.1300            | 6.6161              | 6,725.4700      | 6.7255        | 1.653             | 0            | 0           | 0             |
| 2018/06/14 | R023             | 07/02/2019 | 10.58  | Put  | Bond Future | 167.3300              | 0.1673              | 156.9700        | 0.1570        | (6.191)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 | 9.42   | Call | Bond Future | 610.5500              | 0.6105              | 667.9500        | 0.6680        | 9.401             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 |        |      | Bond Future | 9.7042                | 97.0800             | 9.6729          | 97.3228       | (0.323)           | 0.0000       | 0.0000      | 68,978        |
| 2018/06/14 | R035             | 02/08/2018 | 9.42   | Put  | Bond Future | 2,851.3800            | 2.8514              | 2,665.8800      | 2.6659        | (6.506)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 | 9.43   | Call | Bond Future | 634.6400              | 0.6346              | 693.7700        | 0.6938        | 9.317             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 | 9.44   | Put  | Bond Future | 2,739.7500            | 2.7398              | 2,557.7200      | 2.5577        | (6.644)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 | 9.43   | Put  | Bond Future | 2,795.2700            | 2.7953              | 2,611.5000      | 2.6115        | (6.574)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 02/08/2018 | 9.44   | Call | Bond Future | 659.2200              | 0.6592              | 720.0900        | 0.7201        | 9.234             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.93   | Call | Bond Future | 471.6800              | 0.4717              | 504.6900        | 0.5047        | 6.998             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.92   | Put  | Bond Future | 7,375.9100            | 7.3759              | 7,161.8000      | 7.1618        | (2.903)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 |        |      | Bond Future | 9.7792                | 94.3191             | 9.7470          | 94.5655       | (0.329)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.94   | Call | Bond Future | 485.8500              | 0.4859              | 519.6300        | 0.5196        | 6.953             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.94   | Put  | Bond Future | 7,234.2400            | 7.2342              | 7,021.6600      | 7.0217        | (2.939)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.93   | Put  | Bond Future | 7,304.8100            | 7.3048              | 7,091.4600      | 7.0915        | (2.921)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 01/11/2018 | 8.92   | Call | Bond Future | 457.9400              | 0.4579              | 490.1900        | 0.4902        | 7.042             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.98   | Call | Bond Future | 1,037.1200            | 1.0371              | 1,088.7600      | 1.0888        | 4.979             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 |        |      | Bond Future | 9.8640                | 96.1492             | 9.8307          | 96.3995       | (0.337)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.96   | Call | Bond Future | 1,004.3700            | 1.0044              | 1,054.6900      | 1.0547        | 5.010             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.96   | Put  | Bond Future | 8,176.3300            | 8.1763              | 7,976.3600      | 7.9764        | (2.446)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.98   | Put  | Bond Future | 8,041.6300            | 8.0416              | 7,842.9800      | 7.8430        | (2.470)           | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.97   | Call | Bond Future | 1,020.6500            | 1.0206              | 1,071.6300      | 1.0716        | 4.995             | 0            | 0           | 0             |
| 2018/06/14 | R035             | 07/02/2019 | 8.97   | Put  | Bond Future | 8,108.8300            | 8.1088              | 7,909.5200      | 7.9095        | (2.458)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.25   | Call | Bond Future | 41.9000               | 0.0419              | 53.3500         | 0.0534        | 27.327            | 0            | 0           | 3,020         |
| 2018/06/14 | R186             | 02/08/2018 | 8.48   | Put  | Bond Future | 3,534.6600            | 3.5347              | 3,250.8300      | 3.2508        | (8.030)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 |        |      | Bond Future | 9.0215                | 109.8853            | 8.9695          | 110.2040      | (0.577)           | 0.0000       | 0.0000      | 116,720       |
| 2018/06/14 | R186             | 02/08/2018 | 8.50   | Call | Bond Future | 173.0300              | 0.1730              | 210.8100        | 0.2108        | 21.834            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.50   | Put  | Bond Future | 3,423.8000            | 3.4238              | 3,142.9000      | 3.1429        | (8.204)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.47   | Call | Bond Future | 148.9900              | 0.1490              | 182.4400        | 0.1824        | 22.451            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.47   | Put  | Bond Future | 3,590.6100            | 3.5906              | 3,305.3800      | 3.3054        | (7.944)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.25   | Put  | Bond Future | 4,896.2300            | 4.8962              | 4,589.0000      | 4.5890        | (6.275)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | R186             | 02/08/2018 | 7.50   | Put  | Bond Future | 9,849.0100            | 9.8490              | 9,530.3900      | 9.5304        | (3.235)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.48   | Call | Bond Future | 156.7000              | 0.1567              | 191.5500        | 0.1916        | 22.240            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.75   | Call | Bond Future | 505.7700              | 0.5058              | 592.5600        | 0.5926        | 17.160            | 0            | 0           | 5,000         |
| 2018/06/14 | R186             | 02/08/2018 | 8.75   | Put  | Bond Future | 2,182.5600            | 2.1826              | 1,950.6700      | 1.9507        | (10.625)          | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.46   | Call | Bond Future | 141.5100              | 0.1415              | 173.5700        | 0.1736        | 22.656            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 8.46   | Put  | Bond Future | 3,646.8400            | 3.6468              | 3,360.2200      | 3.3602        | (7.859)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 02/08/2018 | 7.50   | Call | Bond Future | 0.1300                | 0.0001              | 0.1900          | 0.0002        | 46.154            | 0            | 0           | 3,020         |
| 2018/06/14 | R186             | 01/11/2018 | 9.14   | Call | Bond Future | 2,170.4200            | 2.1704              | 2,337.5800      | 2.3376        | 7.702             | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 7.96   | Put  | Bond Future | 7,207.6800            | 7.2077              | 6,905.6700      | 6.9057        | (4.190)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.54   | Put  | Bond Future | 4,084.1300            | 4.0841              | 3,838.5200      | 3.8385        | (6.014)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 |        |      | Bond Future | 9.1009                | 111.8495            | 9.0466          | 112.1727      | (0.596)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.46   | Put  | Bond Future | 4,455.9000            | 4.4559              | 4,199.5900      | 4.1996        | (5.752)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.46   | Call | Bond Future | 554.4900              | 0.5545              | 621.3900        | 0.6214        | 12.065            | 0            | 0           | 5,000         |
| 2018/06/14 | R186             | 01/11/2018 | 8.53   | Call | Bond Future | 663.1900              | 0.6632              | 739.4200        | 0.7394        | 11.494            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.53   | Put  | Bond Future | 4,129.5900            | 4.1296              | 3,882.6100      | 3.8826        | (5.981)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 9.14   | Put  | Bond Future | 1,938.1500            | 1.9381              | 1,782.1000      | 1.7821        | (8.051)           | 0            | 0           | 5,000         |
| 2018/06/14 | R186             | 01/11/2018 | 7.96   | Call | Bond Future | 133.7600              | 0.1338              | 154.9600        | 0.1550        | 15.849            | 0            | 0           | 5,000         |
| 2018/06/14 | R186             | 01/11/2018 | 8.54   | Call | Bond Future | 679.6900              | 0.6797              | 757.2900        | 0.7573        | 11.417            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.52   | Call | Bond Future | 646.7300              | 0.6467              | 721.6000        | 0.7216        | 11.577            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 01/11/2018 | 8.52   | Put  | Bond Future | 4,175.1400            | 4.1751              | 3,926.8000      | 3.9268        | (5.948)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.20   | Call | Bond Future | 525.4900              | 0.5255              | 580.6800        | 0.5807        | 10.503            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.21   | Put  | Bond Future | 6,394.2600            | 6.3943              | 6,121.6200      | 6.1216        | (4.264)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 |        |      | Bond Future | 9.1911                | 108.7146            | 9.1342          | 109.0433      | (0.619)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.20   | Put  | Bond Future | 6,446.2900            | 6.4463              | 6,172.8200      | 6.1728        | (4.242)           | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.21   | Call | Bond Future | 535.2900              | 0.5353              | 591.3100        | 0.5913        | 10.465            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.22   | Call | Bond Future | 545.2400              | 0.5452              | 602.0900        | 0.6021        | 10.427            | 0            | 0           | 0             |
| 2018/06/14 | R186             | 07/02/2019 | 8.22   | Put  | Bond Future | 6,342.4200            | 6.3424              | 6,070.6100      | 6.0706        | (4.286)           | 0            | 0           | 0             |
| 2018/06/14 | R197             | 02/08/2018 |        |      | Bond Future | 300.7165              | 300.7165            | 299.8532        | 299.8532      | (0.287)           | 0.0000       | 0.0000      | 2,388         |
| 2018/06/14 | R197             | 01/11/2018 |        |      | Bond Future | 306.1515              | 306.1515            | 305.2714        | 305.2714      | (0.287)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R197             | 07/02/2019 |        |      | Bond Future | 304.7991              | 304.7991            | 303.8976        | 303.8976      | (0.296)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R202             | 02/08/2018 |        |      | Bond Future | 238.3056              | 238.3056            | 237.4445        | 237.4445      | (0.361)           | 0.0000       | 0.0000      | 21,940        |
| 2018/06/14 | R202             | 01/11/2018 |        |      | Bond Future | 242.6126              | 242.6126            | 241.7352        | 241.7352      | (0.362)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R202             | 07/02/2019 |        |      | Bond Future | 243.4633              | 243.4633            | 242.5653        | 242.5653      | (0.369)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R204             | 02/08/2018 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R204             | 02/08/2018 |        |      | Bond Future | 6.6741                | 101.4765            | 6.6297          | 101.4929      | (0.665)           | 0.0000       | 0.0000      | 10,173        |
| 2018/06/14 | R204             | 02/08/2018 | 8.98   | Call | Bond Future | 843.6500              | 0.8436              | 860.0100        | 0.8600        | 1.939             | 0            | 0           | 0             |
| 2018/06/14 | R204             | 02/08/2018 | 8.98   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R204             | 02/08/2018 | 8.99   | Call | Bond Future | 847.2800              | 0.8473              | 863.6400        | 0.8636        | 1.931             | 0            | 0           | 0             |
| 2018/06/14 | R204             | 02/08/2018 | 8.97   | Call | Bond Future | 840.0300              | 0.8400              | 856.3900        | 0.8564        | 1.948             | 0            | 0           | 0             |
| 2018/06/14 | R204             | 02/08/2018 | 8.97   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R207             | 02/08/2018 | 6.86   | Put  | Bond Future | 1,109.6800            | 1.1097              | 1,064.9200      | 1.0649        | (4.034)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 02/08/2018 | 6.85   | Call | Bond Future | 2.1000                | 0.0021              | 2.5400          | 0.0025        | 20.952            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 02/08/2018 |        |      | Bond Future | 7.6849                | 99.8643             | 7.6510          | 99.9095       | (0.441)           | 0.0000       | 0.0000      | 21,529        |
| 2018/06/14 | R207             | 02/08/2018 | 6.86   | Call | Bond Future | 2.1800                | 0.0022              | 2.6300          | 0.0026        | 20.642            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | R207             | 02/08/2018 | 6.85   | Put  | Bond Future | 1,123.1300            | 1.1231              | 1,078.3600      | 1.0784        | (3.986)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 02/08/2018 | 6.87   | Call | Bond Future | 2.2500                | 0.0023              | 2.7200          | 0.0027        | 20.889            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 02/08/2018 | 6.87   | Put  | Bond Future | 1,096.2300            | 1.0962              | 1,051.4900      | 1.0515        | (4.081)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.76   | Put  | Bond Future | 1,138.5600            | 1.1386              | 1,094.5100      | 1.0945        | (3.869)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 |        |      | Bond Future | 7.7699                | 101.6492            | 7.7295          | 101.6943      | (0.520)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.75   | Call | Bond Future | 4.4800                | 0.0045              | 5.4300          | 0.0054        | 21.205            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.75   | Put  | Bond Future | 1,149.7300            | 1.1497              | 1,105.6500      | 1.1056        | (3.834)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.76   | Call | Bond Future | 4.6300                | 0.0046              | 5.6100          | 0.0056        | 21.166            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.74   | Call | Bond Future | 4.2500                | 0.0043              | 5.1500          | 0.0052        | 21.176            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 01/11/2018 | 6.74   | Put  | Bond Future | 1,160.8200            | 1.1608              | 1,116.6900      | 1.1167        | (3.802)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.52   | Call | Bond Future | 2.9700                | 0.0030              | 3.6600          | 0.0037        | 23.232            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.51   | Put  | Bond Future | 1,231.9400            | 1.2319              | 1,187.5000      | 1.1875        | (3.607)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 |        |      | Bond Future | 7.9086                | 99.9765             | 7.8568          | 100.0216      | (0.655)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.53   | Call | Bond Future | 3.1000                | 0.0031              | 3.8200          | 0.0038        | 23.226            | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.53   | Put  | Bond Future | 1,214.4600            | 1.2145              | 1,170.0700      | 1.1701        | (3.655)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.52   | Put  | Bond Future | 1,223.2000            | 1.2232              | 1,178.7800      | 1.1788        | (3.631)           | 0            | 0           | 0             |
| 2018/06/14 | R207             | 07/02/2019 | 6.51   | Call | Bond Future | 2.8400                | 0.0028              | 3.5100          | 0.0035        | 23.592            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 | 7.14   | Call | Bond Future | 4.2800                | 0.0043              | 5.2700          | 0.0053        | 23.131            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 | 7.12   | Call | Bond Future | 3.9700                | 0.0040              | 4.8700          | 0.0049        | 22.670            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 |        |      | Bond Future | 7.9808                | 99.4794             | 7.9431          | 99.5664       | (0.473)           | 0.0000       | 0.0000      | 30,583        |
| 2018/06/14 | R208             | 02/08/2018 | 7.12   | Put  | Bond Future | 2,012.6800            | 2.0127              | 1,926.6300      | 1.9266        | (4.275)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 | 7.14   | Put  | Bond Future | 1,965.7400            | 1.9657              | 1,879.7800      | 1.8798        | (4.373)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 | 7.13   | Call | Bond Future | 4.1200                | 0.0041              | 5.0700          | 0.0051        | 23.058            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 02/08/2018 | 7.13   | Put  | Bond Future | 1,989.2000            | 1.9892              | 1,903.2000      | 1.9032        | (4.323)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.11   | Put  | Bond Future | 2,059.4000            | 2.0594              | 1,975.7000      | 1.9757        | (4.064)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 |        |      | Bond Future | 8.0655                | 97.8580             | 8.0239          | 97.9455       | (0.515)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.11   | Call | Bond Future | 21.9000               | 0.0219              | 25.7200         | 0.0257        | 17.443            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.12   | Call | Bond Future | 22.6900               | 0.0227              | 26.6300         | 0.0266        | 17.364            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.10   | Put  | Bond Future | 2,080.3000            | 2.0803              | 1,996.4800      | 1.9965        | (4.029)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.12   | Put  | Bond Future | 2,038.5900            | 2.0386              | 1,955.0100      | 1.9550        | (4.100)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 01/11/2018 | 7.10   | Call | Bond Future | 21.1900               | 0.0212              | 24.8900         | 0.0249        | 17.461            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.07   | Call | Bond Future | 31.7000               | 0.0317              | 36.7200         | 0.0367        | 15.836            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.08   | Put  | Bond Future | 2,126.5400            | 2.1265              | 2,043.2500      | 2.0432        | (3.917)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.06   | Put  | Bond Future | 2,163.1700            | 2.1632              | 2,079.5900      | 2.0796        | (3.864)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 |        |      | Bond Future | 8.1750                | 99.7567             | 8.1281          | 99.8451       | (0.573)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.07   | Put  | Bond Future | 2,144.8400            | 2.1448              | 2,061.4000      | 2.0614        | (3.890)           | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.08   | Call | Bond Future | 32.7800               | 0.0328              | 37.9500         | 0.0380        | 15.772            | 0            | 0           | 0             |
| 2018/06/14 | R208             | 07/02/2019 | 7.06   | Call | Bond Future | 30.6400               | 0.0306              | 35.5200         | 0.0355        | 15.927            | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 1,215.2400            | 1.2152              | 1,303.3900      | 1.3034        | 7.254             | 0            | 0           | 435           |
| 2018/06/14 | R209             | 02/08/2018 | 8.96   | Put  | Bond Future | 5,081.1500            | 5.0812              | 4,885.0200      | 4.8850        | (3.860)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 8.49   | Call | Bond Future | 2.6900                | 0.0027              | 3.0600          | 0.0031        | 13.755            | 0            | 0           | 500           |
| 2018/06/14 | R209             | 02/08/2018 | 8.46   | Put  | Bond Future | 8,756.3500            | 8.7563              | 8,552.6400      | 8.5526        | (2.326)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 4,492.4900            | 4.4925              | 4,668.9700      | 4.6690        | 3.928             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 9.21   | Call | Bond Future | 243.7600              | 0.2438              | 269.2300        | 0.2692        | 10.449            | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 190.5100              | 0.1905              | 163.6400        | 0.1636        | (14.104)          | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 |        |      | Bond Future | 9.6908                | 73.3652             | 9.6596          | 73.5692       | (0.322)           | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | R209             | 02/08/2018 | 10.21    | Call | Bond Future | 3,596.0900            | 3.5961              | 3,759.0500      | 3.7590        | 4.532             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.21    | Put  | Bond Future | 322.7500              | 0.3227              | 281.7000        | 0.2817        | (12.719)          | 0            | 0           | 435           |
| 2018/06/14 | R209             | 02/08/2018 | 8.96     | Call | Bond Future | 63.2800               | 0.0633              | 71.1600         | 0.0712        | 12.453            | 0            | 0           | 5,000         |
| 2018/06/14 | R209             | 02/08/2018 | 9.43     | Call | Bond Future | 601.1400              | 0.6011              | 653.7000        | 0.6537        | 8.743             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 9.43     | Put  | Bond Future | 2,334.5100            | 2.3345              | 2,183.0600      | 2.1831        | (6.487)           | 0            | 0           | 5,000         |
| 2018/06/14 | R209             | 02/08/2018 | 10.84    | Call | Bond Future | 6,994.9700            | 6.9950              | 7,191.0900      | 7.1911        | 2.804             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.84    | Put  | Bond Future | 44.5400               | 0.0445              | 36.6500         | 0.0367        | (17.714)          | 0            | 0           | 435           |
| 2018/06/14 | R209             | 02/08/2018 | 8.83     | Call | Bond Future | 29.0700               | 0.0291              | 32.8800         | 0.0329        | 13.106            | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 8.83     | Put  | Bond Future | 5,993.6000            | 5.9936              | 5,793.4000      | 5.7934        | (3.340)           | 0            | 0           | 500           |
| 2018/06/14 | R209             | 02/08/2018 | 8.49     | Put  | Bond Future | 8,525.3400            | 8.5253              | 8,321.7000      | 8.3217        | (2.389)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 9.21     | Put  | Bond Future | 3,488.1700            | 3.4882              | 3,309.6300      | 3.3096        | (5.118)           | 0            | 0           | 500           |
| 2018/06/14 | R209             | 02/08/2018 | 9.66     | Put  | Bond Future | 1,416.7600            | 1.4168              | 1,300.9000      | 1.3009        | (8.178)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 8.46     | Call | Bond Future | 2.1200                | 0.0021              | 2.4200          | 0.0024        | 14.151            | 0            | 0           | 5,000         |
| 2018/06/14 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 196.2100              | 0.1962              | 168.6800        | 0.1687        | (14.031)          | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 4,546.2400            | 4.5462              | 4,723.3800      | 4.7234        | 3.896             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 4,600.0300            | 4.6000              | 4,777.8100      | 4.7778        | 3.865             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 184.9300              | 0.1849              | 158.7000        | 0.1587        | (14.184)          | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 70,640.8700           | 70.6409             | 70,847.8200     | 70.8478       | 0.293             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 3,957.1700            | 3.9572              | 3,812.5800      | 3.8126        | (3.654)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.97     | Call | Bond Future | 3,148.3400            | 3.1483              | 3,266.5800      | 3.2666        | 3.756             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.64     | Call | Bond Future | 2,000.7200            | 2.0007              | 2,090.0400      | 2.0900        | 4.464             | 0            | 0           | 2,000         |
| 2018/06/14 | R209             | 01/11/2018 | 9.98     | Put  | Bond Future | 1,772.3300            | 1.7723              | 1,684.4600      | 1.6845        | (4.958)           | 0            | 0           | 2,000         |
| 2018/06/14 | R209             | 01/11/2018 | 10.00    | Call | Bond Future | 3,264.4500            | 3.2644              | 3,385.1700      | 3.3852        | 3.698             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 |          |      | Bond Future | 9.7574                | 71.5287             | 9.7254          | 71.7357       | (0.328)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 70,640.8700           | 70.6409             | 70,847.8200     | 70.8478       | 0.293             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 8.89     | Put  | Bond Future | 6,340.0100            | 6.3400              | 6,160.5700      | 6.1606        | (2.830)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 8.89     | Call | Bond Future | 402.2600              | 0.4023              | 429.7700        | 0.4298        | 6.839             | 0            | 0           | 2,000         |
| 2018/06/14 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 70,640.8600           | 70.6409             | 70,847.8100     | 70.8478       | 0.293             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 1,186.9100            | 1.1869              | 1,249.2700      | 1.2493        | 5.254             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.97     | Put  | Bond Future | 1,796.4800            | 1.7965              | 1,707.7700      | 1.7078        | (4.938)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.64     | Put  | Bond Future | 2,764.3700            | 2.7644              | 2,646.7400      | 2.6467        | (4.255)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.98     | Call | Bond Future | 3,186.8500            | 3.1869              | 3,305.9300      | 3.3059        | 3.737             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 10.00    | Put  | Bond Future | 1,724.8800            | 1.7249              | 1,638.6500      | 1.6387        | (4.999)           | 0            | 0           | 5,850         |
| 2018/06/14 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 3,034.1600            | 3.0342              | 3,149.8900      | 3.1499        | 3.814             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 1,870.7700            | 1.8708              | 1,779.5500      | 1.7796        | (4.876)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 5,788.1900            | 5.7882              | 5,946.4500      | 5.9464        | 2.734             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 821.1000              | 0.8211              | 772.4100        | 0.7724        | (5.930)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.97     | Put  | Bond Future | 6,791.9400            | 6.7919              | 6,627.8000      | 6.6278        | (2.417)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 |          |      | Bond Future | 9.8310                | 72.9165             | 9.7980          | 73.1269       | (0.335)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.96     | Call | Bond Future | 962.1200              | 0.9621              | 1,007.7400      | 1.0077        | 4.742             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.96     | Put  | Bond Future | 6,844.2800            | 6.8443              | 6,679.4900      | 6.6795        | (2.408)           | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.97     | Call | Bond Future | 981.3000              | 0.9813              | 1,027.5700      | 1.0276        | 4.715             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.95     | Call | Bond Future | 943.3400              | 0.9433              | 988.3200        | 0.9883        | 4.768             | 0            | 0           | 0             |
| 2018/06/14 | R209             | 07/02/2019 | 8.95     | Put  | Bond Future | 6,897.1200            | 6.8971              | 6,731.6900      | 6.7317        | (2.399)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/06/14 | R210             | 02/08/2018 |        |      | Bond Future | 188.2884                    | 188.2884                    | 188.2888              | 188.2888              | 0.000             | 0.0000       | 0.0000      | 2,179         |
| 2018/06/14 | R210             | 01/11/2018 |        |      | Bond Future | 189.1911                    | 189.1911                    | 189.1910              | 189.1910              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R210             | 07/02/2019 |        |      | Bond Future | 192.9013                    | 192.9013                    | 192.8986              | 192.8986              | (0.001)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R212             | 02/08/2018 |        |      | Bond Future | 153.9215                    | 153.9215                    | 153.6565              | 153.6565              | (0.172)           | 0.0000       | 0.0000      | 4,475         |
| 2018/06/14 | R212             | 01/11/2018 |        |      | Bond Future | 156.7033                    | 156.7033                    | 156.4329              | 156.4329              | (0.173)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R212             | 07/02/2019 |        |      | Bond Future | 157.6227                    | 157.6227                    | 157.3450              | 157.3450              | (0.176)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R213             | 02/08/2018 | 9.06   | Call | Bond Future | 295.9900                    | 0.2960                      | 332.2100              | 0.3322                | 12.237            | 0            | 0           | 0             |
| 2018/06/14 | R213             | 02/08/2018 | 9.05   | Put  | Bond Future | 3,156.0400                  | 3.1560                      | 2,960.2700            | 2.9603                | (6.203)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 02/08/2018 |        |      | Bond Future | 9.4934                      | 84.9590                     | 9.4570                | 85.1897               | (0.383)           | 0.0000       | 0.0000      | 33,527        |
| 2018/06/14 | R213             | 02/08/2018 | 9.07   | Call | Bond Future | 309.0900                    | 0.3091                      | 346.6000              | 0.3466                | 12.136            | 0            | 0           | 0             |
| 2018/06/14 | R213             | 02/08/2018 | 9.07   | Put  | Bond Future | 3,049.2400                  | 3.0492                      | 2,856.0100            | 2.8560                | (6.337)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 02/08/2018 | 9.06   | Put  | Bond Future | 3,102.3600                  | 3.1024                      | 2,907.8400            | 2.9078                | (6.270)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 02/08/2018 | 9.05   | Call | Bond Future | 283.3800                    | 0.2834                      | 318.3500              | 0.3184                | 12.340            | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.65   | Call | Bond Future | 333.2300                    | 0.3332                      | 361.6100              | 0.3616                | 8.517             | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.64   | Put  | Bond Future | 6,386.8300                  | 6.3868                      | 6,180.4800            | 6.1805                | (3.231)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 |        |      | Bond Future | 9.5673                      | 82.9313                     | 9.5298                | 83.1654               | (0.392)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.66   | Call | Bond Future | 343.2900                    | 0.3433                      | 372.3400              | 0.3723                | 8.462             | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.66   | Put  | Bond Future | 6,269.6700                  | 6.2697                      | 6,064.6600            | 6.0647                | (3.270)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.65   | Put  | Bond Future | 6,328.1100                  | 6.3281                      | 6,122.4300            | 6.1224                | (3.250)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 01/11/2018 | 8.64   | Call | Bond Future | 323.3800                    | 0.3234                      | 351.0900              | 0.3511                | 8.569             | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.68   | Call | Bond Future | 672.7800                    | 0.6728                      | 715.6100              | 0.7156                | 6.366             | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 |        |      | Bond Future | 9.6513                      | 84.5405                     | 9.6125                | 84.7784               | (0.402)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.68   | Put  | Bond Future | 6,917.7100                  | 6.9177                      | 6,722.6200            | 6.7226                | (2.820)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.69   | Call | Bond Future | 684.4000                    | 0.6844                      | 727.8300              | 0.7278                | 6.346             | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.70   | Put  | Bond Future | 6,806.1300                  | 6.8061                      | 6,612.2400            | 6.6122                | (2.849)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.69   | Put  | Bond Future | 6,861.8100                  | 6.8618                      | 6,667.3200            | 6.6673                | (2.834)           | 0            | 0           | 0             |
| 2018/06/14 | R213             | 07/02/2019 | 8.70   | Call | Bond Future | 696.1700                    | 0.6962                      | 740.2000              | 0.7402                | 6.325             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 | 8.96   | Call | Bond Future | 25.7300                     | 0.0257                      | 28.2800               | 0.0283                | 9.911             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 |        |      | Bond Future | 9.8354                      | 72.7902                     | 9.8093                | 72.9677               | (0.265)           | 0.0000       | 0.0000      | 32,435        |
| 2018/06/14 | R214             | 02/08/2018 | 8.94   | Call | Bond Future | 22.4900                     | 0.0225                      | 24.7300               | 0.0247                | 9.960             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 | 8.94   | Put  | Bond Future | 6,549.9100                  | 6.5499                      | 6,374.7400            | 6.3747                | (2.674)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 | 8.96   | Put  | Bond Future | 6,396.9400                  | 6.3969                      | 6,222.0800            | 6.2221                | (2.733)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 | 8.95   | Call | Bond Future | 24.0700                     | 0.0241                      | 26.4500               | 0.0265                | 9.888             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 02/08/2018 | 8.95   | Put  | Bond Future | 6,473.3200                  | 6.4733                      | 6,298.2900            | 6.2983                | (2.704)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 8.99   | Put  | Bond Future | 6,935.3100                  | 6.9353                      | 6,775.6100            | 6.7756                | (2.303)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 8.98   | Call | Bond Future | 343.5200                    | 0.3435                      | 363.2600              | 0.3633                | 5.746             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 |        |      | Bond Future | 9.9027                      | 70.7985                     | 9.8760                | 70.9784               | (0.270)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 8.99   | Call | Bond Future | 352.4700                    | 0.3525                      | 372.6600              | 0.3727                | 5.728             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 8.98   | Put  | Bond Future | 7,003.8700                  | 7.0039                      | 6,843.7200            | 6.8437                | (2.287)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 9.00   | Call | Bond Future | 361.6100                    | 0.3616                      | 382.2500              | 0.3823                | 5.708             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 01/11/2018 | 9.00   | Put  | Bond Future | 6,867.0500                  | 6.8671                      | 6,707.8000            | 6.7078                | (2.319)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 07/02/2019 | 9.05   | Put  | Bond Future | 7,493.0000                  | 7.4930                      | 7,345.5300            | 7.3455                | (1.968)           | 0            | 0           | 0             |
| 2018/06/14 | R214             | 07/02/2019 |        |      | Bond Future | 9.9783                      | 72.1721                     | 9.9508                | 72.3549               | (0.276)           | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R214             | 07/02/2019 | 9.04   | Call | Bond Future | 863.0600                    | 0.8631                      | 897.8600              | 0.8979                | 4.032             | 0            | 0           | 0             |
| 2018/06/14 | R214             | 07/02/2019 | 9.04   | Put  | Bond Future | 7,551.7000                  | 7.5517                      | 7,403.7000            | 7.4037                | (1.960)           | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/06/14 | R214             | 07/02/2019 | 9.05   | Call | Bond Future | 880.9600                       | 0.8810                         | 916.2900                 | 0.9163                   | 4.010                | 0            | 0           | 0             |
| 2018/06/14 | R214             | 07/02/2019 | 9.03   | Call | Bond Future | 845.3900                       | 0.8454                         | 879.6600                 | 0.8797                   | 4.054                | 0            | 0           | 0             |
| 2018/06/14 | R214             | 07/02/2019 | 9.03   | Put  | Bond Future | 7,610.7500                     | 7.6108                         | 7,462.2200               | 7.4622                   | (1.952)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 | 8.98   | Call | Bond Future | 19.8700                        | 0.0199                         | 22.0500                  | 0.0221                   | 10.971               | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 | 8.97   | Put  | Bond Future | 8,449.2200                     | 8.4492                         | 8,224.9100               | 8.2249                   | (2.655)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 |        |      | Bond Future | 9.8710                         | 93.0933                        | 9.8449                   | 93.3196                  | (0.265)              | 0.0000       | 0.0000      | 103,114       |
| 2018/06/14 | R248             | 02/08/2018 | 8.99   | Call | Bond Future | 21.3300                        | 0.0213                         | 23.6700                  | 0.0237                   | 10.970               | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 | 8.99   | Put  | Bond Future | 8,250.1000                     | 8.2501                         | 8,026.0900               | 8.0261                   | (2.715)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 | 8.98   | Put  | Bond Future | 8,349.5300                     | 8.3495                         | 8,125.3600               | 8.1254                   | (2.685)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 02/08/2018 | 8.97   | Call | Bond Future | 18.5000                        | 0.0185                         | 20.5400                  | 0.0205                   | 11.027               | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.03   | Call | Bond Future | 403.1700                       | 0.4032                         | 427.4000                 | 0.4274                   | 6.010                | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 |        |      | Bond Future | 9.9394                         | 90.3245                        | 9.9126                   | 90.5540                  | (0.270)              | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.01   | Call | Bond Future | 377.1500                       | 0.3772                         | 400.1000                 | 0.4001                   | 6.085                | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.01   | Put  | Bond Future | 8,981.8600                     | 8.9819                         | 8,775.3700               | 8.7754                   | (2.299)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.03   | Put  | Bond Future | 8,807.6700                     | 8.8077                         | 8,602.4600               | 8.6025                   | (2.330)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.02   | Call | Bond Future | 390.0600                       | 0.3901                         | 413.6500                 | 0.4137                   | 6.048                | 0            | 0           | 0             |
| 2018/06/14 | R248             | 01/11/2018 | 9.02   | Put  | Bond Future | 8,894.5800                     | 8.8946                         | 8,688.7300               | 8.6887                   | (2.314)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.06   | Put  | Bond Future | 9,772.0400                     | 9.7720                         | 9,581.3400               | 9.5813                   | (1.951)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 |        |      | Bond Future | 10.0163                        | 92.0771                        | 9.9886                   | 92.3103                  | (0.276)              | 0.0000       | 0.0000      | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.06   | Call | Bond Future | 1,029.4100                     | 1.0294                         | 1,071.8900               | 1.0719                   | 4.127                | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.05   | Put  | Bond Future | 9,850.6900                     | 9.8507                         | 9,659.3400               | 9.6593                   | (1.943)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.07   | Call | Bond Future | 1,050.5300                     | 1.0505                         | 1,093.6800               | 1.0937                   | 4.107                | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.07   | Put  | Bond Future | 9,694.0400                     | 9.6940                         | 9,504.0100               | 9.5040                   | (1.960)              | 0            | 0           | 0             |
| 2018/06/14 | R248             | 07/02/2019 | 9.05   | Call | Bond Future | 1,008.7700                     | 1.0088                         | 1,050.6000               | 1.0506                   | 4.147                | 0            | 0           | 0             |

**Total**

**981114**