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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2018 TO 30/05/2018

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/05/30 | 0403             | 21/12/2018 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 02/08/2018 |        |      | Bond Future        | 133.6714                    | 133.6714                    | 134.1275              | 134.1275              | 0.341             | 0.0000       | 0.0000      | 864           |
| 2018/05/30 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 2,978.5700                  | 2.9786                      | 2,522.5000            | 2.5225                | (15.312)          | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 2,998.5700                  | 2.9986                      | 2,542.5000            | 2.5425                | (15.210)          | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 2,988.5700                  | 2.9886                      | 2,532.5000            | 2.5325                | (15.260)          | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2025             | 01/11/2018 |        |      | Bond Future        | 136.0892                    | 136.0892                    | 136.5524              | 136.5524              | 0.340             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2025             | 07/02/2019 |        |      | Bond Future        | 137.3436                    | 137.3436                    | 137.8171              | 137.8171              | 0.345             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2029             | 02/08/2018 |        |      | Bond Future        | 102.0891                    | 102.0891                    | 102.3856              | 102.3856              | 0.290             | 0.0000       | 0.0000      | 1,370         |
| 2018/05/30 | 2029             | 01/11/2018 |        |      | Bond Future        | 102.8861                    | 102.8861                    | 103.1872              | 103.1872              | 0.293             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2029             | 07/02/2019 |        |      | Bond Future        | 104.9030                    | 104.9030                    | 105.2109              | 105.2109              | 0.293             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 8.51   | Call | Bond Future        | 371.8800                    | 0.3719                      | 360.4800              | 0.3605                | (3.066)           | 0            | 0           | 7,850         |
| 2018/05/30 | 2030             | 02/08/2018 | 8.91   | Call | Bond Future        | 1,277.3100                  | 1.2773                      | 1,256.4000            | 1.2564                | (1.637)           | 0            | 0           | 7,850         |
| 2018/05/30 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 507.8600                    | 0.5079                      | 503.0100              | 0.5030                | (0.955)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 |        |      | Bond Future        | 8.9856                      | 93.1791                     | 8.9886                | 93.1586               | 0.034             | 0.0000       | 0.0000      | 41,311        |
| 2018/05/30 | 2030             | 02/08/2018 | 8.51   | Put  | Bond Future        | 3,650.9900                  | 3.6510                      | 3,660.0700            | 3.6601                | 0.249             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future        | 3,630.9000                  | 3.6309                      | 3,605.5700            | 3.6056                | (0.698)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 8.91   | Put  | Bond Future        | 1,788.1700                  | 1.7882                      | 1,787.7400            | 1.7877                | (0.024)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.50   | Call | Bond Future        | 3,838.4900                  | 3.8385                      | 3,813.2100            | 3.8132                | (0.659)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future        | 3,682.5000                  | 3.6825                      | 3,657.1800            | 3.6572                | (0.688)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future        | 520.8300                    | 0.5208                      | 515.9700              | 0.5160                | (0.933)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.50   | Put  | Bond Future        | 458.6700                    | 0.4587                      | 453.8700              | 0.4539                | (1.047)           | 0            | 0           | 7,850         |
| 2018/05/30 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future        | 495.1700                    | 0.4952                      | 490.3300              | 0.4903                | (0.977)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future        | 3,579.5300                  | 3.5795                      | 3,554.1900            | 3.5542                | (0.708)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.60   | Call | Bond Future        | 1,175.4600                  | 1.1755                      | 1,161.8300            | 1.1618                | (1.160)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.58   | Put  | Bond Future        | 4,263.9800                  | 4.2640                      | 4,272.3600            | 4.2724                | 0.197             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 |        |      | Bond Future        | 9.0427                      | 94.8471                     | 9.0460                | 94.8254               | 0.036             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.60   | Put  | Bond Future        | 4,170.3400                  | 4.1703                      | 4,178.4300            | 4.1784                | 0.194             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.58   | Call | Bond Future        | 1,130.7500                  | 1.1308                      | 1,117.4100            | 1.1174                | (1.180)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.59   | Put  | Bond Future        | 4,216.8800                  | 4.2169                      | 4,225.1100            | 4.2251                | 0.195             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 01/11/2018 | 8.59   | Call | Bond Future        | 1,152.8600                  | 1.1529                      | 1,139.3700            | 1.1394                | (1.170)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.62   | Call | Bond Future        | 1,824.6900                  | 1.8247                      | 1,811.3100            | 1.8113                | (0.733)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 |        |      | Bond Future        | 9.1077                      | 92.6767                     | 9.1110                | 92.6554               | 0.036             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.62   | Put  | Bond Future        | 5,065.9800                  | 5.0660                      | 5,073.8900            | 5.0739                | 0.156             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.63   | Call | Bond Future        | 1,849.6300                  | 1.8496                      | 1,836.1500            | 1.8362                | (0.729)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.63   | Put  | Bond Future        | 5,022.9600                  | 5.0230                      | 5,030.7700            | 5.0308                | 0.155             | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.64   | Call | Bond Future        | 1,875.0600                  | 1.8751                      | 1,861.4900            | 1.8615                | (0.724)           | 0            | 0           | 0             |
| 2018/05/30 | 2030             | 07/02/2019 | 8.64   | Put  | Bond Future        | 4,980.4800                  | 4.9805                      | 4,988.2000            | 4.9882                | 0.155             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 4,161.1900            | 4.1612              | 4,132.9100      | 4.1329        | (0.680)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 533.6400              | 0.5336              | 528.4200        | 0.5284        | (0.978)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 02/08/2018 |        |      | Bond Future | 9.1586                | 95.8906             | 9.1617          | 95.8676       | 0.034             | 0.0000       | 0.0000      | 32,591        |
| 2018/05/30 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 4,217.3900            | 4.2174              | 4,189.1300      | 4.1891        | (0.670)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 507.5500              | 0.5076              | 502.3500        | 0.5023        | (1.025)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 520.5100              | 0.5205              | 515.2900        | 0.5153        | (1.003)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 4,105.0800            | 4.1051              | 4,076.8000      | 4.0768        | (0.689)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.77   | Put  | Bond Future | 4,637.4600            | 4.6375              | 4,646.4600      | 4.6465        | 0.194             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 |        |      | Bond Future | 9.2193                | 93.4523             | 9.2227          | 93.4280       | 0.037             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.76   | Call | Bond Future | 1,292.7700            | 1.2928              | 1,277.6400      | 1.2776        | (1.170)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.76   | Put  | Bond Future | 4,688.7200            | 4.6887              | 4,697.8800      | 4.6979        | 0.195             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.77   | Call | Bond Future | 1,317.2800            | 1.3173              | 1,301.9900      | 1.3020        | (1.161)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.75   | Call | Bond Future | 1,268.5600            | 1.2686              | 1,253.5700      | 1.2536        | (1.182)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 01/11/2018 | 8.75   | Put  | Bond Future | 4,740.3600            | 4.7404              | 4,749.6600      | 4.7497        | 0.196             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.81   | Call | Bond Future | 2,050.5400            | 2.0505              | 2,035.4400      | 2.0354        | (0.736)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.80   | Put  | Bond Future | 5,569.1700            | 5.5692              | 5,578.1200      | 5.5781        | 0.161             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 |        |      | Bond Future | 9.2873                | 95.2642             | 9.2907          | 95.2402       | 0.036             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.82   | Call | Bond Future | 2,078.2800            | 2.0783              | 2,063.0700      | 2.0631        | (0.732)           | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.82   | Put  | Bond Future | 5,475.1900            | 5.4752              | 5,483.9300      | 5.4839        | 0.160             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.81   | Put  | Bond Future | 5,522.0300            | 5.5220              | 5,530.8800      | 5.5309        | 0.160             | 0            | 0           | 0             |
| 2018/05/30 | 2032             | 07/02/2019 | 8.80   | Call | Bond Future | 2,023.0200            | 2.0230              | 2,008.0200      | 2.0080        | (0.741)           | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 |        |      | Bond Future | 106.5313              | 106.5313            | 106.5322        | 106.5322      | 0.001             | 0.0000       | 0.0000      | 7,651         |
| 2018/05/30 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 3,388.7000            | 3.3887              | 3,387.7800      | 3.3878        | (0.027)           | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 3,408.7000            | 3.4087              | 3,407.7800      | 3.4078        | (0.027)           | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 3,398.7000            | 3.3987              | 3,397.7800      | 3.3978        | (0.027)           | 0            | 0           | 0             |
| 2018/05/30 | 2033             | 01/11/2018 |        |      | Bond Future | 107.3373              | 107.3373            | 107.3374        | 107.3374      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2033             | 07/02/2019 |        |      | Bond Future | 109.4414              | 109.4414            | 109.4425        | 109.4425      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 491.3300              | 0.4913              | 492.3500        | 0.4923        | 0.208             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 5,244.9000            | 5.2449              | 5,178.8800      | 5.1789        | (1.259)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 02/08/2018 |        |      | Bond Future | 9.3498                | 92.7484             | 9.3580          | 92.6813       | 0.087             | 0.0000       | 0.0000      | 55,631        |
| 2018/05/30 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 5,308.5300            | 5.3085              | 5,242.4000      | 5.2424        | (1.246)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 503.5000              | 0.5035              | 504.6300        | 0.5046        | 0.224             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 5,372.2300            | 5.3722              | 5,305.9900      | 5.3060        | (1.233)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 479.3300              | 0.4793              | 480.2400        | 0.4802        | 0.190             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.03   | Call | Bond Future | 1,770.4600            | 1.7705              | 1,736.7400      | 1.7367        | (1.905)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 |        |      | Bond Future | 9.4061                | 94.4088             | 9.4146          | 94.3396       | 0.091             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.01   | Call | Bond Future | 1,709.7100            | 1.7097              | 1,676.6600      | 1.6767        | (1.933)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.01   | Put  | Bond Future | 5,015.7600            | 5.0158              | 5,051.9000      | 5.0519        | 0.721             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.03   | Put  | Bond Future | 4,905.3100            | 4.9053              | 4,940.7800      | 4.9408        | 0.723             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.02   | Call | Bond Future | 1,739.8100            | 1.7398              | 1,706.4300      | 1.7064        | (1.919)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 01/11/2018 | 9.02   | Put  | Bond Future | 4,960.2000            | 4.9602              | 4,996.0100      | 4.9960        | 0.722             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.06   | Put  | Bond Future | 5,996.3500            | 5.9963              | 6,031.2500      | 6.0313        | 0.582             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.05   | Call | Bond Future | 2,589.9000            | 2.5899              | 2,555.3000      | 2.5553        | (1.336)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | 2037             | 07/02/2019 |        |      | Bond Future | 9.4696                | 91.9793             | 9.4783          | 91.9095       | 0.092             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.06   | Call | Bond Future | 2,622.7100            | 2.6227              | 2,587.8500      | 2.5879        | (1.329)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.05   | Put  | Bond Future | 6,048.2500            | 6.0483              | 6,083.4100      | 6.0834        | 0.581             | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.07   | Call | Bond Future | 2,656.0400            | 2.6560              | 2,620.9300      | 2.6209        | (1.322)           | 0            | 0           | 0             |
| 2018/05/30 | 2037             | 07/02/2019 | 9.07   | Put  | Bond Future | 5,945.0900            | 5.9451              | 5,979.7400      | 5.9797        | 0.583             | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 6,804.5000            | 6.8045              | 6,802.7100      | 6.8027        | (0.026)           | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 |        |      | Bond Future | 127.7455              | 127.7455            | 127.7473        | 127.7473      | 0.001             | 0.0000       | 0.0000      | 8,997         |
| 2018/05/30 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 6,794.5000            | 6.7945              | 6,792.7100      | 6.7927        | (0.026)           | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 6,784.5000            | 6.7845              | 6,782.7100      | 6.7827        | (0.026)           | 0            | 0           | 0             |
| 2018/05/30 | 2038             | 01/11/2018 |        |      | Bond Future | 130.0559              | 130.0559            | 130.0567        | 130.0567      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2038             | 07/02/2019 |        |      | Bond Future | 131.0154              | 131.0154            | 131.0174        | 131.0174      | 0.002             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 5,750.1300            | 5.7501              | 5,678.7200      | 5.6787        | (1.242)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 550.2300              | 0.5502              | 551.3700        | 0.5514        | 0.207             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 02/08/2018 |        |      | Bond Future | 9.4247                | 96.2846             | 9.4329          | 96.2122       | 0.087             | 0.0000       | 0.0000      | 22,514        |
| 2018/05/30 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 5,818.2800            | 5.8183              | 5,746.7600      | 5.7468        | (1.229)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 524.3800              | 0.5244              | 525.2900        | 0.5253        | 0.174             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 537.1600              | 0.5372              | 538.1800        | 0.5382        | 0.190             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 5,682.1600            | 5.6822              | 5,610.8700      | 5.6109        | (1.255)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.09   | Put  | Bond Future | 5,413.9800            | 5.4140              | 5,452.4600      | 5.4525        | 0.711             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 |        |      | Bond Future | 9.4809                | 98.0082             | 9.4894          | 97.9337       | 0.090             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.08   | Call | Bond Future | 1,857.9100            | 1.8579              | 1,822.1900      | 1.8222        | (1.923)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.08   | Put  | Bond Future | 5,474.1800            | 5.4742              | 5,513.0300      | 5.5130        | 0.710             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.10   | Put  | Bond Future | 5,354.2500            | 5.3542              | 5,392.3700      | 5.3924        | 0.712             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.09   | Call | Bond Future | 1,890.5300            | 1.8905              | 1,854.4400      | 1.8544        | (1.909)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.10   | Call | Bond Future | 1,923.4900            | 1.9235              | 1,887.0400      | 1.8870        | (1.895)           | 0            | 0           | 5,900         |
| 2018/05/30 | 2040             | 01/11/2018 | 8.50   | Put  | Bond Future | 9,775.7700            | 9.7758              | 9,834.6100      | 9.8346        | 0.602             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 8.50   | Call | Bond Future | 532.6300              | 0.5326              | 516.9000        | 0.5169        | (2.953)           | 0            | 0           | 5,900         |
| 2018/05/30 | 2040             | 01/11/2018 | 9.07   | Call | Bond Future | 1,825.6200            | 1.8256              | 1,790.2600      | 1.7903        | (1.937)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 01/11/2018 | 9.07   | Put  | Bond Future | 5,534.8600            | 5.5349              | 5,574.0700      | 5.5741        | 0.708             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.13   | Call | Bond Future | 2,854.5200            | 2.8545              | 2,816.8200      | 2.8168        | (1.321)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.11   | Put  | Bond Future | 6,656.8300            | 6.6568              | 6,694.8300      | 6.6948        | 0.571             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 |        |      | Bond Future | 9.5441                | 95.3979             | 9.5528          | 95.3228       | 0.091             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.13   | Put  | Bond Future | 6,543.9300            | 6.5439              | 6,581.3800      | 6.5814        | 0.572             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.11   | Call | Bond Future | 2,783.5400            | 2.7835              | 2,746.3900      | 2.7464        | (1.335)           | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.12   | Put  | Bond Future | 6,600.1900            | 6.6002              | 6,637.9100      | 6.6379        | 0.571             | 0            | 0           | 0             |
| 2018/05/30 | 2040             | 07/02/2019 | 9.12   | Call | Bond Future | 2,818.9100            | 2.8189              | 2,781.4800      | 2.7815        | (1.328)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 5,752.9200            | 5.7529              | 5,680.0400      | 5.6800        | (1.267)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 02/08/2018 |        |      | Bond Future | 9.4684                | 93.2936             | 9.4766          | 93.2195       | 0.087             | 0.0000       | 0.0000      | 34,441        |
| 2018/05/30 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future | 5,617.1900            | 5.6172              | 5,544.5800      | 5.5446        | (1.293)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future | 614.1200              | 0.6141              | 615.6200        | 0.6156        | 0.244             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future | 585.9300              | 0.5859              | 587.1600        | 0.5872        | 0.210             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future | 5,684.9100            | 5.6849              | 5,612.1700      | 5.6122        | (1.280)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future        | 599.8200              | 0.5998              | 601.1900        | 0.6012        | 0.228             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.12   | Call | Bond Future        | 1,885.3000            | 1.8853              | 1,848.8300      | 1.8488        | (1.934)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 |        |      | Bond Future        | 9.5230                | 94.9637             | 9.5316          | 94.8874       | 0.090             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.12   | Put  | Bond Future        | 5,597.9300            | 5.5979              | 5,637.7300      | 5.6377        | 0.711             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.13   | Call | Bond Future        | 1,918.3800            | 1.9184              | 1,881.5500      | 1.8816        | (1.920)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.14   | Put  | Bond Future        | 5,474.6300            | 5.4746              | 5,513.6900      | 5.5137        | 0.713             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.13   | Put  | Bond Future        | 5,535.9100            | 5.5359              | 5,575.3500      | 5.5753        | 0.712             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 01/11/2018 | 9.14   | Call | Bond Future        | 1,952.0400            | 1.9520              | 1,914.8300      | 1.9148        | (1.906)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.18   | Put  | Bond Future        | 6,658.5300            | 6.6585              | 6,696.3900      | 6.6964        | 0.569             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 |        |      | Bond Future        | 9.5843                | 92.4197             | 9.5930          | 92.3427       | 0.091             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.17   | Call | Bond Future        | 2,943.5600            | 2.9436              | 2,904.7700      | 2.9048        | (1.318)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.17   | Put  | Bond Future        | 6,716.0900            | 6.7161              | 6,754.2200      | 6.7542        | 0.568             | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.18   | Call | Bond Future        | 2,980.0600            | 2.9801              | 2,941.0000      | 2.9410        | (1.311)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.16   | Call | Bond Future        | 2,907.0000            | 2.9070              | 2,868.4900      | 2.8685        | (1.325)           | 0            | 0           | 0             |
| 2018/05/30 | 2044             | 07/02/2019 | 9.16   | Put  | Bond Future        | 6,773.7400            | 6.7737              | 6,812.1500      | 6.8122        | 0.567             | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future        | 8,205.7400            | 8.2057              | 7,967.4700      | 7.9675        | (2.904)           | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 |        |      | Bond Future        | 120.5743              | 120.5743            | 120.8125        | 120.8125      | 0.198             | 0.0000       | 0.0000      | 10,876        |
| 2018/05/30 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future        | 8,195.7400            | 8.1957              | 7,957.4700      | 7.9575        | (2.907)           | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future        | 8,215.7400            | 8.2157              | 7,977.4700      | 7.9775        | (2.900)           | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2046             | 01/11/2018 |        |      | Bond Future        | 121.1059              | 121.1059            | 121.3476        | 121.3476      | 0.200             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2046             | 07/02/2019 |        |      | Bond Future        | 123.4800              | 123.4800            | 123.7274        | 123.7274      | 0.200             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 11,700.6100           | 11.7006             | 11,423.8400     | 11.4238       | (2.365)           | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 11,680.6100           | 11.6806             | 11,403.8400     | 11.4038       | (2.369)           | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 02/08/2018 |        |      | Bond Future        | 125.8394              | 125.8394            | 126.1162        | 126.1162      | 0.220             | 0.0000       | 0.0000      | 9,567         |
| 2018/05/30 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 11,690.6100           | 11.6906             | 11,413.8400     | 11.4138       | (2.367)           | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | 2050             | 01/11/2018 |        |      | Bond Future        | 128.1156              | 128.1156            | 128.3963        | 128.3963      | 0.219             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 2050             | 07/02/2019 |        |      | Bond Future        | 128.8556              | 128.8556            | 129.1430        | 129.1430      | 0.223             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | AL37             | 02/08/2018 |        |      | Index Future       | 589.3460              | 589.3460            | 589.0480        | 589.0480      | (0.051)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | AL37             | 01/11/2018 |        |      | Index Future       | 599.8980              | 599.8980            | 599.5890        | 599.5890      | (0.052)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | AL37             | 07/02/2019 |        |      | Index Future       | 611.5350              | 611.5350            | 611.2230        | 611.2230      | (0.051)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | AL7T             | 02/08/2018 |        |      | Index Future       | 687.9670              | 687.9670            | 687.6520        | 687.6520      | (0.046)           | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | AL7T             | 01/11/2018 |        |     | Index Future       | 700.2850                    | 700.2850                    | 699.9580              | 699.9580              | (0.047)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | AL7T             | 07/02/2019 |        |     | Index Future       | 713.8690                    | 713.8690                    | 713.5390              | 713.5390              | (0.046)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | ALBI             | 02/08/2018 |        |     | Index Future       | 626.8350                    | 626.8350                    | 626.4180              | 626.4180              | (0.067)           | 0.0000       | 0.0000      | 878           |
| 2018/05/30 | ALBI             | 01/11/2018 |        |     | Index Future       | 638.0590                    | 638.0590                    | 637.6280              | 637.6280              | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | ALBI             | 07/02/2019 |        |     | Index Future       | 650.4360                    | 650.4360                    | 650.0000              | 650.0000              | (0.067)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | EL28             | 02/08/2018 |        |      | Bond Future        | 130.1662              | 130.1662            | 130.2872        | 130.2872      | 0.093             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        | 4,763.7800            | 4.7638              | 4,642.8400      | 4.6428        | (2.539)           | 0            | 0           | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        | 4,783.7800            | 4.7838              | 4,662.8400      | 4.6628        | (2.528)           | 0            | 0           | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        | 4,773.7800            | 4.7738              | 4,652.8400      | 4.6528        | (2.533)           | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        | 3,008.8600            | 3.0089              | 2,966.6900      | 2.9667        | (1.402)           | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 |        |      | Bond Future        | 10.6345               | 79.6254             | 10.6414         | 79.5832       | 0.065             | 0.0000       | 0.0000      | 9,466         |
| 2018/05/30 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        | 3,066.6100            | 3.0666              | 3,024.4400      | 3.0244        | (1.375)           | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        | 3,124.3000            | 3.1243              | 3,082.1300      | 3.0821        | (1.350)           | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | ES33             | 01/11/2018 |        |      | Bond Future        | 10.7406               | 77.2625             | 10.7478         | 77.2188       | 0.068             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | ES33             | 07/02/2019 |        |      | Bond Future        | 10.8617               | 78.7605             | 10.8691         | 78.7167       | 0.068             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | ES42             | 02/08/2018 |        |      | Bond Future        | 10.8376               | 82.5836             | 10.8446         | 82.5345       | 0.064             | 0.0000       | 0.0000      | 7,957         |
| 2018/05/30 | ES42             | 01/11/2018 |        |      | Bond Future        | 10.9399               | 79.8022             | 10.9472         | 79.7515       | 0.067             | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | ES42             | 07/02/2019 |        |      | Bond Future        | 11.0528                     | 81.3491                     | 11.0603               | 81.2981               | 0.068             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 |        |      | GOVI               | 622.8360                    | 622.8360                    | 622.4210              | 622.4210              | (0.067)           | 0.0000       | 0.0000      | 472           |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 171,260.0000                | 17.1260                     | 167,110.0000          | 16.7110               | (2.423)           | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 171,160.0000                | 17.1160                     | 167,010.0000          | 16.7010               | (2.425)           | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 171,360.0000                | 17.1360                     | 167,210.0000          | 16.7210               | (2.422)           | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.50 | Put  | GOVI               | 195,110.0000                | 19.5110                     | 199,410.0000          | 19.9410               | 2.204             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.49 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 |        |      | GOVI               | 633.9890                    | 633.9890                    | 633.5590              | 633.5590              | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.50 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.49 | Put  | GOVI               | 195,010.0000                | 19.5010                     | 199,310.0000          | 19.9310               | 2.205             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 01/11/2018 | 653.51 | Put  | GOVI               | 195,210.0000                | 19.5210                     | 199,510.0000          | 19.9510               | 2.203             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.53 | Put  | GOVI               | 202,440.0000                | 20.2440                     | 206,780.0000          | 20.6780               | 2.144             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 |        |      | GOVI               | 646.2860                    | 646.2860                    | 645.8520              | 645.8520              | (0.067)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.52 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.52 | Put  | GOVI               | 202,340.0000                | 20.2340                     | 206,680.0000          | 20.6680               | 2.145             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.53 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | GOVI             | 07/02/2019 | 666.51 | Put  | GOVI               | 202,240.0000                | 20.2240                     | 206,580.0000          | 20.6580               | 2.146             | 0            | 0           | 0             |
| 2018/05/30 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IGOV             | 02/08/2018 |        |      | Index Future       | 257.3760                    | 257.3760                    | 257.6830              | 257.6830              | 0.119             | 0.0000       | 0.0000      | 861           |
| 2018/05/30 | IGOV             | 01/11/2018 |        |      | Index Future       | 262.0320                    | 262.0320                    | 262.3430              | 262.3430              | 0.119             | 0.0000       | 0.0000      | 241           |
| 2018/05/30 | IGOV             | 07/02/2019 |        |      | Index Future       | 267.1700                    | 267.1700                    | 267.4880              | 267.4880              | 0.119             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS01             | 21/06/2018 |        |      | Interest Rate Swap | 99.9100                     | 99.9100                     | 99.9100               | 99.9100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 100.0400                    | 100.0400                    | 100.0400              | 100.0400              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 100.5000                    | 100.5000                    | 100.5000              | 100.5000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.5100                     | 99.5100                     | 99.5200               | 99.5200               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS01             | 20/06/2019 |        |      | Interest Rate Swap | 100.2000                    | 100.2000                    | 100.2100              | 100.2100              | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 15/06/2018 |        |      | Interest Rate Swap | 98.5900                     | 98.5900                     | 98.5900               | 98.5900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.5100                     | 98.5100                     | 98.5100               | 98.5100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.8800                     | 98.8800                     | 98.8800               | 98.8800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.2500                     | 99.2500                     | 99.2600               | 99.2600               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.6500                     | 99.6500                     | 99.6700               | 99.6700               | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 100.0400                    | 100.0400                    | 100.0700              | 100.0700              | 0.030             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 100.9800                    | 100.9800                    | 101.0200              | 101.0200              | 0.040             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.7200                     | 98.7200                     | 98.7700               | 98.7700               | 0.051             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS02             | 22/06/2020 |        |      | Interest Rate Swap | 100.5900                    | 100.5900                    | 100.6500              | 100.6500              | 0.060             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 96.1400                     | 96.1400                     | 96.2100               | 96.2100               | 0.073             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 95.3300                     | 95.3300                     | 95.4000               | 95.4000               | 0.073             | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 94.5000                     | 94.5000                     | 94.5700               | 94.5700               | 0.074             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 94.6600                     | 94.6600                     | 94.7200               | 94.7200               | 0.063             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 96.8400                     | 96.8400                     | 96.9000               | 96.9000               | 0.062             | 0.0000       | 0.0000      | 51            |
| 2018/05/30 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 96.9600                     | 96.9600                     | 97.0100               | 97.0100               | 0.052             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 98.1500                     | 98.1500                     | 98.1900               | 98.1900               | 0.041             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 100.3600                    | 100.3600                    | 100.3800              | 100.3800              | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 101.6100                    | 101.6100                    | 101.6300              | 101.6300              | 0.020             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 96.7100                     | 96.7100                     | 96.7200               | 96.7200               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 101.0200                    | 101.0200                    | 101.0300              | 101.0300              | 0.010             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 94.6800                     | 94.6800                     | 94.6800               | 94.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 91.6600                     | 91.6600                     | 91.6700               | 91.6700               | 0.011             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 90.3700                     | 90.3700                     | 90.3800               | 90.3800               | 0.011             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 92.5100                     | 92.5100                     | 92.5100               | 92.5100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 96.2800                     | 96.2800                     | 96.2500               | 96.2500               | (0.031)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 94.8200                     | 94.8200                     | 94.7800               | 94.7800               | (0.042)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 96.8700                     | 96.8700                     | 96.8200               | 96.8200               | (0.052)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 100.5800                    | 100.5800                    | 100.5200              | 100.5200              | (0.060)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 100.9200                    | 100.9200                    | 100.8600              | 100.8600              | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 96.1300                     | 96.1300                     | 96.0700               | 96.0700               | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 101.5800                    | 101.5800                    | 101.5200              | 101.5200              | (0.059)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 20/06/2018 |        |      | Jibar Tradeable Future | 6.8900                      | 93.1100                     | 6.8900                | 93.1100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 6.7700                      | 93.2300                     | 6.7700                | 93.2300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 6.8000                      | 93.2000                     | 6.8000                | 93.2000               | 0.000             | 0.0000       | 0.0000      | 35,000        |
| 2018/05/30 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 6.8600                      | 93.1400                     | 6.8600                | 93.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 6.9100                      | 93.0900                     | 6.9100                | 93.0900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 6.9200                      | 93.0800                     | 6.9200                | 93.0800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R023             | 02/08/2018 | 10.40  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 02/08/2018 |        |      | Bond Future            | 7.9463                      | 102.6214                    | 7.9606                | 102.5679              | 0.179             | 0.0000       | 0.0000      | 33,849        |
| 2018/05/30 | R023             | 02/08/2018 | 10.40  | Call | Bond Future            | 8,704.0000                  | 8.7040                      | 8,650.5200            | 8.6505                | (0.614)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 02/08/2018 | 10.41  | Call | Bond Future            | 8,737.5100                  | 8.7375                      | 8,684.0300            | 8.6840                | (0.612)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 02/08/2018 | 10.41  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 02/08/2018 | 10.39  | Call | Bond Future            | 8,670.4700                  | 8.6705                      | 8,616.9900            | 8.6170                | (0.617)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 02/08/2018 | 10.39  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 01/11/2018 | 10.58  | Call | Bond Future            | 8,727.6500                  | 8.7276                      | 8,672.3600            | 8.6724                | (0.634)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 01/11/2018 | 10.57  | Put  | Bond Future            | 1.4700                      | 0.0015                      | 1.5100                | 0.0015                | 2.721             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 01/11/2018 |        |      | Bond Future            | 7.9963                      | 100.5325                    | 8.0118                | 100.4772              | 0.194             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R023             | 01/11/2018 | 10.59  | Call | Bond Future            | 8,759.4900                  | 8.7595                      | 8,704.2100            | 8.7042                | (0.631)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 01/11/2018 | 10.59  | Put  | Bond Future            | 1.3600                      | 0.0014                      | 1.4000                | 0.0014                | 2.941             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | R023             | 01/11/2018 | 10.58  | Put  | Bond Future | 1.4200                      | 0.0014                      | 1.4500                | 0.0014                | 2.113             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 01/11/2018 | 10.57  | Call | Bond Future | 8,695.7900                  | 8.6958                      | 8,640.5100            | 8.6405                | (0.636)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.59  | Call | Bond Future | 8,134.5200                  | 8.1345                      | 8,079.6800            | 8.0797                | (0.674)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 |        |      | Bond Future | 8.0577                      | 102.4818                    | 8.0742                | 102.4263              | 0.204             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.57  | Call | Bond Future | 8,074.9900                  | 8.0750                      | 8,020.1700            | 8.0202                | (0.679)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.57  | Put  | Bond Future | 28.2500                     | 0.0283                      | 28.9300               | 0.0289                | 2.407             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.59  | Put  | Bond Future | 27.0100                     | 0.0270                      | 27.6700               | 0.0277                | 2.444             | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.58  | Call | Bond Future | 8,104.7500                  | 8.1048                      | 8,049.9200            | 8.0499                | (0.677)           | 0            | 0           | 0             |
| 2018/05/30 | R023             | 07/02/2019 | 10.58  | Put  | Bond Future | 27.6200                     | 0.0276                      | 28.2900               | 0.0283                | 2.426             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 | 9.42   | Call | Bond Future | 2,657.0700                  | 2.6571                      | 2,575.5800            | 2.5756                | (3.067)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 |        |      | Bond Future | 9.2620                      | 100.6011                    | 9.2755                | 100.4912              | 0.145             | 0.0000       | 0.0000      | 66,917        |
| 2018/05/30 | R035             | 02/08/2018 | 9.42   | Put  | Bond Future | 1,376.7200                  | 1.3767                      | 1,405.1500            | 1.4051                | 2.065             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 | 9.43   | Call | Bond Future | 2,707.7000                  | 2.7077                      | 2,625.5700            | 2.6256                | (3.033)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 | 9.44   | Put  | Bond Future | 1,318.1100                  | 1.3181                      | 1,345.2700            | 1.3453                | 2.061             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 | 9.43   | Put  | Bond Future | 1,347.1500                  | 1.3472                      | 1,374.9400            | 1.3749                | 2.063             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 02/08/2018 | 9.44   | Call | Bond Future | 2,758.7600                  | 2.7588                      | 2,676.0000            | 2.6760                | (3.000)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.93   | Call | Bond Future | 1,664.2800                  | 1.6643                      | 1,616.6600            | 1.6167                | (2.861)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.92   | Put  | Bond Future | 4,965.9800                  | 4.9660                      | 5,031.5900            | 5.0316                | 1.321             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 |        |      | Bond Future | 9.3223                      | 97.9060                     | 9.3363                | 97.7933               | 0.150             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.94   | Call | Bond Future | 1,694.1700                  | 1.6942                      | 1,646.0400            | 1.6460                | (2.841)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.94   | Put  | Bond Future | 4,855.6300                  | 4.8556                      | 4,920.2000            | 4.9202                | 1.330             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.93   | Put  | Bond Future | 4,910.4800                  | 4.9105                      | 4,975.5600            | 4.9756                | 1.325             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 01/11/2018 | 8.92   | Call | Bond Future | 1,634.9400                  | 1.6349                      | 1,587.8500            | 1.5878                | (2.880)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.98   | Call | Bond Future | 2,566.5400                  | 2.5665                      | 2,514.9800            | 2.5150                | (2.009)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 |        |      | Bond Future | 9.3908                      | 99.8043                     | 9.4051                | 99.6903               | 0.153             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.96   | Call | Bond Future | 2,501.5500                  | 2.5016                      | 2,450.7900            | 2.4508                | (2.029)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.96   | Put  | Bond Future | 6,018.3700                  | 6.0184                      | 6,081.6700            | 6.0817                | 1.052             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.98   | Put  | Bond Future | 5,915.9100                  | 5.9159                      | 5,978.4100            | 5.9784                | 1.056             | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.97   | Call | Bond Future | 2,534.0900                  | 2.5341                      | 2,482.9300            | 2.4829                | (2.019)           | 0            | 0           | 0             |
| 2018/05/30 | R035             | 07/02/2019 | 8.97   | Put  | Bond Future | 5,967.1300                  | 5.9671                      | 6,030.0300            | 6.0300                | 1.054             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.25   | Call | Bond Future | 564.0100                    | 0.5640                      | 540.9700              | 0.5410                | (4.085)           | 0            | 0           | 3,020         |
| 2018/05/30 | R186             | 02/08/2018 | 8.48   | Put  | Bond Future | 1,637.2700                  | 1.6373                      | 1,656.1700            | 1.6562                | 1.154             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 |        |      | Bond Future | 8.5618                      | 112.7443                    | 8.5701                | 112.6919              | 0.097             | 0.0000       | 0.0000      | 102,818       |
| 2018/05/30 | R186             | 02/08/2018 | 8.50   | Call | Bond Future | 1,177.8200                  | 1.1778                      | 1,143.3600            | 1.1434                | (2.926)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.50   | Put  | Bond Future | 1,569.5700                  | 1.5696                      | 1,587.6000            | 1.5876                | 1.149             | 0            | 0           | 2,500         |
| 2018/05/30 | R186             | 02/08/2018 | 8.47   | Call | Bond Future | 1,089.2700                  | 1.0893                      | 1,056.1100            | 1.0561                | (3.044)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.47   | Put  | Bond Future | 1,671.8700                  | 1.6719                      | 1,691.2000            | 1.6912                | 1.156             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.25   | Put  | Bond Future | 2,559.3200                  | 2.5593                      | 2,588.7700            | 2.5888                | 1.151             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 7.50   | Put  | Bond Future | 7,003.0900                  | 7.0031                      | 7,054.2100            | 7.0542                | 0.730             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.48   | Call | Bond Future | 1,118.3300                  | 1.1183                      | 1,084.7400            | 1.0847                | (3.004)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 7.50   | Call | Bond Future | 13.2300                     | 0.0132                      | 11.8600               | 0.0119                | (10.355)          | 0            | 0           | 3,020         |
| 2018/05/30 | R186             | 02/08/2018 | 8.46   | Call | Bond Future | 1,060.4800                  | 1.0605                      | 1,027.7500            | 1.0278                | (3.086)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 02/08/2018 | 8.46   | Put  | Bond Future | 1,706.7900                  | 1.7068                      | 1,726.5500            | 1.7266                | 1.158             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 9.14   | Call | Bond Future | 4,194.8600                  | 4.1949                      | 4,149.5400            | 4.1495                | (1.080)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 7.96   | Put  | Bond Future | 4,782.9600                  | 4.7830                      | 4,820.8900            | 4.8209                | 0.793             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.54   | Put  | Bond Future | 2,421.3800                  | 2.4214                      | 2,443.2700            | 2.4433                | 0.904             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | R186             | 01/11/2018 |        |      | Bond Future | 8.6195                | 114.7628            | 8.6284          | 114.7083      | 0.103             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.46   | Put  | Bond Future | 2,684.2200            | 2.6842              | 2,708.2400      | 2.7082        | 0.895             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.46   | Call | Bond Future | 1,696.1200            | 1.6961              | 1,665.6500      | 1.6656        | (1.796)           | 0            | 0           | 5,000         |
| 2018/05/30 | R186             | 01/11/2018 | 8.53   | Call | Bond Future | 1,899.8400            | 1.8998              | 1,867.5000      | 1.8675        | (1.702)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.53   | Put  | Bond Future | 2,452.9300            | 2.4529              | 2,475.0800      | 2.4751        | 0.903             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 9.14   | Put  | Bond Future | 1,049.2800            | 1.0493              | 1,058.4500      | 1.0584        | 0.874             | 0            | 0           | 5,000         |
| 2018/05/30 | R186             | 01/11/2018 | 7.96   | Call | Bond Future | 622.3500              | 0.6223              | 605.7900        | 0.6058        | (2.661)           | 0            | 0           | 5,000         |
| 2018/05/30 | R186             | 01/11/2018 | 8.54   | Call | Bond Future | 1,930.2500            | 1.9303              | 1,897.6500      | 1.8976        | (1.689)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.52   | Call | Bond Future | 1,869.9800            | 1.8700              | 1,837.9000      | 1.8379        | (1.716)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 01/11/2018 | 8.52   | Put  | Bond Future | 2,485.0800            | 2.4851              | 2,507.4900      | 2.5075        | 0.902             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.21   | Put  | Bond Future | 4,485.8600            | 4.4859              | 4,516.1800      | 4.5162        | 0.676             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.20   | Call | Bond Future | 1,572.4700            | 1.5725              | 1,548.5000      | 1.5485        | (1.524)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 |        |      | Bond Future | 8.6856                | 111.6828            | 8.6947          | 111.6283      | 0.105             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.21   | Call | Bond Future | 1,595.1400            | 1.5951              | 1,570.9700      | 1.5710        | (1.515)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.20   | Put  | Bond Future | 4,525.0200            | 4.5250              | 4,555.5400      | 4.5555        | 0.674             | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.22   | Call | Bond Future | 1,618.0100            | 1.6180              | 1,593.6400      | 1.5936        | (1.506)           | 0            | 0           | 0             |
| 2018/05/30 | R186             | 07/02/2019 | 8.22   | Put  | Bond Future | 4,446.9400            | 4.4469              | 4,477.0600      | 4.4771        | 0.677             | 0            | 0           | 0             |
| 2018/05/30 | R197             | 02/08/2018 |        |      | Bond Future | 302.4855              | 302.4855            | 302.8455        | 302.8455      | 0.119             | 0.0000       | 0.0000      | 2,388         |
| 2018/05/30 | R197             | 01/11/2018 |        |      | Bond Future | 307.9569              | 307.9569            | 308.3211        | 308.3211      | 0.118             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R197             | 07/02/2019 |        |      | Bond Future | 306.6375              | 306.6375            | 307.0115        | 307.0115      | 0.122             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R202             | 02/08/2018 |        |      | Bond Future | 241.1954              | 241.1954            | 241.1980        | 241.1980      | 0.001             | 0.0000       | 0.0000      | 21,940        |
| 2018/05/30 | R202             | 01/11/2018 |        |      | Bond Future | 245.5583              | 245.5583            | 245.5592        | 245.5592      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R202             | 07/02/2019 |        |      | Bond Future | 246.4648              | 246.4648            | 246.4677        | 246.4677      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R204             | 02/08/2018 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R204             | 02/08/2018 |        |      | Bond Future | 6.4764                | 101.5495            | 6.4932          | 101.5433      | 0.259             | 0.0000       | 0.0000      | 10,173        |
| 2018/05/30 | R204             | 02/08/2018 | 8.98   | Call | Bond Future | 916.6400              | 0.9166              | 910.4400        | 0.9104        | (0.676)           | 0            | 0           | 0             |
| 2018/05/30 | R204             | 02/08/2018 | 8.98   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R204             | 02/08/2018 | 8.99   | Call | Bond Future | 920.2700              | 0.9203              | 914.0700        | 0.9141        | (0.674)           | 0            | 0           | 0             |
| 2018/05/30 | R204             | 02/08/2018 | 8.97   | Call | Bond Future | 913.0200              | 0.9130              | 906.8200        | 0.9068        | (0.679)           | 0            | 0           | 0             |
| 2018/05/30 | R204             | 02/08/2018 | 8.97   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 | 6.86   | Put  | Bond Future | 689.6600              | 0.6897              | 724.1100        | 0.7241        | 4.995             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 | 6.85   | Call | Bond Future | 5.9600                | 0.0060              | 4.5100          | 0.0045        | (24.329)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 |        |      | Bond Future | 7.3673                | 100.2888            | 7.3942          | 100.2527      | 0.365             | 0.0000       | 0.0000      | 20,979        |
| 2018/05/30 | R207             | 02/08/2018 | 6.86   | Call | Bond Future | 6.6100                | 0.0066              | 5.0200          | 0.0050        | (24.054)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 | 6.85   | Put  | Bond Future | 702.5400              | 0.7025              | 737.1300        | 0.7371        | 4.924             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 | 6.87   | Call | Bond Future | 7.3000                | 0.0073              | 5.5800          | 0.0056        | (23.562)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 02/08/2018 | 6.87   | Put  | Bond Future | 676.8300              | 0.6768              | 711.1500        | 0.7111        | 5.071             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.76   | Put  | Bond Future | 730.6800              | 0.7307              | 763.8900        | 0.7639        | 4.545             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 |        |      | Bond Future | 7.3806                | 102.0842            | 7.4142          | 102.0466      | 0.454             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.75   | Call | Bond Future | 30.1600               | 0.0302              | 25.9700         | 0.0260        | (13.893)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.75   | Put  | Bond Future | 740.4900              | 0.7405              | 773.8800        | 0.7739        | 4.509             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.76   | Call | Bond Future | 31.6700               | 0.0317              | 27.3000         | 0.0273        | (13.799)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.74   | Call | Bond Future | 28.7200               | 0.0287              | 24.6800         | 0.0247        | (14.067)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 01/11/2018 | 6.74   | Put  | Bond Future | 750.3700              | 0.7504              | 783.9100        | 0.7839        | 4.470             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | R207             | 07/02/2019 | 6.52   | Call | Bond Future | 33.7800                     | 0.0338                      | 29.6200               | 0.0296                | (12.315)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 07/02/2019 | 6.51   | Put  | Bond Future | 819.7500                    | 0.8197                      | 853.1100              | 0.8531                | 4.070             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 07/02/2019 |        |      | Bond Future | 7.4025                      | 100.4185                    | 7.4452                | 100.3811              | 0.577             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R207             | 07/02/2019 | 6.53   | Call | Bond Future | 35.0900                     | 0.0351                      | 30.8100               | 0.0308                | (12.197)          | 0            | 0           | 0             |
| 2018/05/30 | R207             | 07/02/2019 | 6.53   | Put  | Bond Future | 804.4400                    | 0.8044                      | 837.5600              | 0.8376                | 4.117             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 07/02/2019 | 6.52   | Put  | Bond Future | 812.0000                    | 0.8120                      | 845.2400              | 0.8452                | 4.094             | 0            | 0           | 0             |
| 2018/05/30 | R207             | 07/02/2019 | 6.51   | Call | Bond Future | 32.6600                     | 0.0327                      | 28.6200               | 0.0286                | (12.370)          | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 | 7.14   | Call | Bond Future | 31.0500                     | 0.0310                      | 25.4800               | 0.0255                | (17.939)          | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 | 7.12   | Call | Bond Future | 26.6400                     | 0.0266                      | 21.7200               | 0.0217                | (18.468)          | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 |        |      | Bond Future | 7.6126                      | 100.3324                    | 7.6381                | 100.2729              | 0.336             | 0.0000       | 0.0000      | 29,508        |
| 2018/05/30 | R208             | 02/08/2018 | 7.12   | Put  | Bond Future | 1,182.4000                  | 1.1824                      | 1,236.9700            | 1.2370                | 4.615             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 | 7.14   | Put  | Bond Future | 1,139.5600                  | 1.1396                      | 1,193.4800            | 1.1935                | 4.732             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 | 7.13   | Call | Bond Future | 28.8100                     | 0.0288                      | 23.5600               | 0.0236                | (18.223)          | 0            | 0           | 0             |
| 2018/05/30 | R208             | 02/08/2018 | 7.13   | Put  | Bond Future | 1,160.9400                  | 1.1609                      | 1,215.1800            | 1.2152                | 4.672             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.11   | Put  | Bond Future | 1,289.3500                  | 1.2894                      | 1,339.0500            | 1.3391                | 3.855             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 |        |      | Bond Future | 7.6539                      | 98.7291                     | 7.6828                | 98.6676               | 0.377             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.11   | Call | Bond Future | 122.9400                    | 0.1229                      | 111.2100              | 0.1112                | (9.541)           | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.12   | Call | Bond Future | 127.5000                    | 0.1275                      | 115.4600              | 0.1155                | (9.443)           | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.10   | Put  | Bond Future | 1,306.5100                  | 1.3065                      | 1,356.5300            | 1.3565                | 3.829             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.12   | Put  | Bond Future | 1,272.3100                  | 1.2723                      | 1,321.7000            | 1.3217                | 3.882             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 01/11/2018 | 7.10   | Call | Bond Future | 118.4900                    | 0.1185                      | 107.0800              | 0.1071                | (9.630)           | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.07   | Call | Bond Future | 186.2500                    | 0.1863                      | 172.4700              | 0.1725                | (7.399)           | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.08   | Put  | Bond Future | 1,398.4300                  | 1.3984                      | 1,446.1300            | 1.4461                | 3.411             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.06   | Put  | Bond Future | 1,427.3100                  | 1.4273                      | 1,475.5400            | 1.4755                | 3.379             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 |        |      | Bond Future | 7.7076                      | 100.6433                    | 7.7400                | 100.5816              | 0.420             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.07   | Put  | Bond Future | 1,412.7000                  | 1.4127                      | 1,460.6700            | 1.4607                | 3.396             | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.08   | Call | Bond Future | 191.3600                    | 0.1914                      | 177.3100              | 0.1773                | (7.342)           | 0            | 0           | 0             |
| 2018/05/30 | R208             | 07/02/2019 | 7.06   | Call | Bond Future | 181.4700                    | 0.1815                      | 167.9500              | 0.1680                | (7.450)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 3,313.5500                  | 3.3136                      | 3,259.5300            | 3.2595                | (1.630)           | 0            | 0           | 435           |
| 2018/05/30 | R209             | 02/08/2018 | 8.96   | Put  | Bond Future | 2,897.4100                  | 2.8974                      | 2,928.2400            | 2.9282                | 1.064             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 8.49   | Call | Bond Future | 109.0000                    | 0.1090                      | 101.4200              | 0.1014                | (6.954)           | 0            | 0           | 500           |
| 2018/05/30 | R209             | 02/08/2018 | 8.46   | Put  | Bond Future | 6,011.9500                  | 6.0120                      | 6,063.6100            | 6.0636                | 0.859             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 7,234.3100                  | 7.2343                      | 7,175.1100            | 7.1751                | (0.818)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 9.21   | Call | Bond Future | 1,409.4000                  | 1.4094                      | 1,369.8100            | 1.3698                | (2.809)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 98.9800                     | 0.0990                      | 98.1900               | 0.0982                | (0.798)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 |        |      | Bond Future | 9.2689                      | 76.2008                     | 9.2773                | 76.1424               | 0.091             | 0.0000       | 0.0000      | 76,685        |
| 2018/05/30 | R209             | 02/08/2018 | 10.21  | Call | Bond Future | 6,278.5700                  | 6.2786                      | 6,219.5300            | 6.2195                | (0.940)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.21  | Put  | Bond Future | 169.5700                    | 0.1696                      | 168.9400              | 0.1689                | (0.372)           | 0            | 0           | 435           |
| 2018/05/30 | R209             | 02/08/2018 | 8.96   | Call | Bond Future | 715.2000                    | 0.7152                      | 687.6200              | 0.6876                | (3.856)           | 0            | 0           | 5,000         |
| 2018/05/30 | R209             | 02/08/2018 | 9.43   | Call | Bond Future | 2,249.1500                  | 2.2491                      | 2,201.0700            | 2.2011                | (2.138)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 9.43   | Put  | Bond Future | 1,146.8600                  | 1.1469                      | 1,157.1900            | 1.1572                | 0.901             | 0            | 0           | 5,000         |
| 2018/05/30 | R209             | 02/08/2018 | 10.84  | Call | Bond Future | 9,804.9000                  | 9.8049                      | 9,746.0800            | 9.7461                | (0.600)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.84  | Put  | Bond Future | 18.8100                     | 0.0188                      | 18.4000               | 0.0184                | (2.180)           | 0            | 0           | 435           |
| 2018/05/30 | R209             | 02/08/2018 | 8.83   | Call | Bond Future | 465.2200                    | 0.4652                      | 444.0600              | 0.4441                | (4.548)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 8.83   | Put  | Bond Future | 3,594.0900                  | 3.5941                      | 3,631.3400            | 3.6313                | 1.036             | 0            | 0           | 500           |
| 2018/05/30 | R209             | 02/08/2018 | 8.49   | Put  | Bond Future | 5,795.9900                  | 5.7960                      | 5,846.8200            | 5.8468                | 0.877             | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | R209             | 02/08/2018 | 9.21     | Put  | Bond Future | 1,818.1500            | 1.8181              | 1,836.9700      | 1.8370        | 1.035             | 0            | 0           | 500           |
| 2018/05/30 | R209             | 02/08/2018 | 9.66     | Put  | Bond Future | 679.4100              | 0.6794              | 683.8000        | 0.6838        | 0.646             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 8.46     | Call | Bond Future | 93.3800               | 0.0934              | 86.6300         | 0.0866        | (7.229)           | 0            | 0           | 5,000         |
| 2018/05/30 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 102.3700              | 0.1024              | 101.5800        | 0.1016        | (0.772)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 7,290.3700            | 7.2904              | 7,231.1700      | 7.2312        | (0.812)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 7,346.4500            | 7.3464              | 7,287.2500      | 7.2873        | (0.806)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 95.6900               | 0.0957              | 94.9000         | 0.0949        | (0.826)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 73,529.4100           | 73.5294             | 73,469.2400     | 73.4692       | (0.082)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 2,539.7700            | 2.5398              | 2,560.1400      | 2.5601        | 0.802             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 10.00    | Call | Bond Future | 5,495.7100            | 5.4957              | 5,443.1500      | 5.4432        | (0.956)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 9.97     | Call | Bond Future | 5,352.3100            | 5.3523              | 5,300.1500      | 5.3001        | (0.975)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 |          |      | Bond Future | 9.3227                | 74.4173             | 9.3315          | 74.3571       | 0.094             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 73,529.4100           | 73.5294             | 73,469.2400     | 73.4692       | (0.082)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 73,529.4000           | 73.5294             | 73,469.2300     | 73.4692       | (0.082)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 2,658.0500            | 2.6581              | 2,618.2500      | 2.6182        | (1.497)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 10.00    | Put  | Bond Future | 1,067.6000            | 1.0676              | 1,075.2100      | 1.0752        | 0.713             | 0            | 0           | 5,850         |
| 2018/05/30 | R209             | 01/11/2018 | 9.97     | Put  | Bond Future | 1,111.9100            | 1.1119              | 1,119.9200      | 1.1199        | 0.720             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 5,210.0400            | 5.2100              | 5,158.2900      | 5.1583        | (0.993)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 1,158.1100            | 1.1581              | 1,166.5300      | 1.1665        | 0.727             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 8,313.0700            | 8.3131              | 8,255.4100      | 8.2554        | (0.694)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 457.4400              | 0.4574              | 459.9500        | 0.4599        | 0.549             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.97     | Put  | Bond Future | 5,050.3600            | 5.0504              | 5,081.0600      | 5.0811        | 0.608             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 |          |      | Bond Future | 9.3824                | 75.8601             | 9.3914          | 75.7994       | 0.096             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.96     | Call | Bond Future | 2,155.5900            | 2.1556              | 2,125.8400      | 2.1258        | (1.380)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.96     | Put  | Bond Future | 5,094.1500            | 5.0942              | 5,125.0700      | 5.1251        | 0.607             | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.97     | Call | Bond Future | 2,183.3200            | 2.1833              | 2,153.3500      | 2.1534        | (1.373)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.95     | Call | Bond Future | 2,128.0600            | 2.1281              | 2,098.5200      | 2.0985        | (1.388)           | 0            | 0           | 0             |
| 2018/05/30 | R209             | 07/02/2019 | 8.95     | Put  | Bond Future | 5,138.2400            | 5.1382              | 5,169.3700      | 5.1694        | 0.606             | 0            | 0           | 0             |
| 2018/05/30 | R210             | 02/08/2018 |          |      | Bond Future | 189.4103              | 189.4103            | 189.5741        | 189.5741      | 0.087             | 0.0000       | 0.0000      | 2,159         |
| 2018/05/30 | R210             | 01/11/2018 |          |      | Bond Future | 190.3360              | 190.3360            | 190.5015        | 190.5015      | 0.087             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R210             | 07/02/2019 |          |      | Bond Future | 194.0672              | 194.0672            | 194.2375        | 194.2375      | 0.088             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R212             | 02/08/2018 |          |      | Bond Future | 154.9010              | 154.9010            | 154.8435        | 154.8435      | (0.037)           | 0.0000       | 0.0000      | 4,575         |
| 2018/05/30 | R212             | 01/11/2018 |          |      | Bond Future | 157.7028              | 157.7028            | 157.6430        | 157.6430      | (0.038)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R212             | 07/02/2019 |          |      | Bond Future | 158.6405              | 158.6405            | 158.5810        | 158.5810      | (0.038)           | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R213             | 02/08/2018 | 9.06     | Call | Bond Future | 1,494.6700            | 1.4947              | 1,472.0800      | 1.4721        | (1.511)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 02/08/2018 | 9.05     | Put  | Bond Future | 1,565.5800            | 1.5656              | 1,564.8100      | 1.5648        | (0.049)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 02/08/2018 |          |      | Bond Future | 9.0658                | 87.7267             | 9.0691          | 87.7051       | 0.036             | 0.0000       | 0.0000      | 30,574        |
| 2018/05/30 | R213             | 02/08/2018 | 9.07     | Call | Bond Future | 1,529.0900            | 1.5291              | 1,506.3400      | 1.5063        | (1.488)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 02/08/2018 | 9.07     | Put  | Bond Future | 1,501.4900            | 1.5015              | 1,500.3900      | 1.5004        | (0.073)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 02/08/2018 | 9.06     | Put  | Bond Future | 1,533.2900            | 1.5333              | 1,532.3500      | 1.5324        | (0.061)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 02/08/2018 | 9.05     | Call | Bond Future | 1,460.6700            | 1.4607              | 1,438.2500      | 1.4382        | (1.535)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 01/11/2018 | 8.65     | Call | Bond Future | 1,105.3100            | 1.1053              | 1,091.7600      | 1.0918        | (1.226)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/30 | R213             | 01/11/2018 | 8.64   | Put  | Bond Future | 4,327.5100            | 4.3275              | 4,336.9300      | 4.3369        | 0.218             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 01/11/2018 |        |      | Bond Future | 9.1249                | 85.7511             | 9.1284          | 85.7283       | 0.038             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R213             | 01/11/2018 | 8.66   | Call | Bond Future | 1,126.8900            | 1.1269              | 1,113.2000      | 1.1132        | (1.215)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 01/11/2018 | 8.66   | Put  | Bond Future | 4,233.5400            | 4.2335              | 4,242.6700      | 4.2427        | 0.216             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 01/11/2018 | 8.65   | Put  | Bond Future | 4,280.4600            | 4.2805              | 4,289.7300      | 4.2897        | 0.217             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 01/11/2018 | 8.64   | Call | Bond Future | 1,083.7900            | 1.0838              | 1,070.3900      | 1.0704        | (1.236)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.68   | Call | Bond Future | 1,766.5900            | 1.7666              | 1,752.9800      | 1.7530        | (0.770)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 |        |      | Bond Future | 9.1924                | 87.4138             | 9.1959          | 87.3913       | 0.038             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.68   | Put  | Bond Future | 5,138.2200            | 5.1382              | 5,147.1000      | 5.1471        | 0.173             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.69   | Call | Bond Future | 1,790.9900            | 1.7910              | 1,777.2800      | 1.7773        | (0.765)           | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.70   | Put  | Bond Future | 5,052.2400            | 5.0522              | 5,060.9300      | 5.0609        | 0.172             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.69   | Put  | Bond Future | 5,095.1000            | 5.0951              | 5,103.8800      | 5.1039        | 0.172             | 0            | 0           | 0             |
| 2018/05/30 | R213             | 07/02/2019 | 8.70   | Call | Bond Future | 1,815.5800            | 1.8156              | 1,801.7800      | 1.8018        | (0.760)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 | 8.96   | Call | Bond Future | 469.7400              | 0.4697              | 448.1000        | 0.4481        | (4.607)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 |        |      | Bond Future | 9.4135                | 75.7504             | 9.4220          | 75.6891       | 0.090             | 0.0000       | 0.0000      | 31,072        |
| 2018/05/30 | R214             | 02/08/2018 | 8.94   | Call | Bond Future | 436.7700              | 0.4368              | 416.1200        | 0.4161        | (4.728)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 | 8.94   | Put  | Bond Future | 4,004.0500            | 4.0040              | 4,044.6400      | 4.0446        | 1.014             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 | 8.96   | Put  | Bond Future | 3,880.8100            | 3.8808              | 3,920.4100      | 3.9204        | 1.020             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 | 8.95   | Call | Bond Future | 453.0000              | 0.4530              | 431.8600        | 0.4319        | (4.667)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 02/08/2018 | 8.95   | Put  | Bond Future | 3,942.1100            | 3.9421              | 3,982.2100      | 3.9822        | 1.017             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 8.99   | Put  | Bond Future | 4,858.2400            | 4.8582              | 4,893.9900      | 4.8940        | 0.736             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 8.98   | Call | Bond Future | 1,266.4400            | 1.2664              | 1,239.4300      | 1.2394        | (2.133)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 |        |      | Bond Future | 9.4684                | 73.8136             | 9.4771          | 73.7506       | 0.093             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 8.99   | Call | Bond Future | 1,290.5500            | 1.2906              | 1,263.2300      | 1.2632        | (2.117)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 8.98   | Put  | Bond Future | 4,911.6400            | 4.9116              | 4,947.7000      | 4.9477        | 0.734             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 9.00   | Call | Bond Future | 1,315.1100            | 1.3151              | 1,287.4800      | 1.2875        | (2.101)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 01/11/2018 | 9.00   | Put  | Bond Future | 4,805.4000            | 4.8054              | 4,840.8400      | 4.8408        | 0.738             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.05   | Put  | Bond Future | 5,655.3100            | 5.6553              | 5,688.9100      | 5.6889        | 0.594             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 |        |      | Bond Future | 9.5301                | 75.2448             | 9.5391          | 75.1812       | 0.094             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.04   | Call | Bond Future | 2,088.2200            | 2.0882              | 2,058.4300      | 2.0584        | (1.427)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.04   | Put  | Bond Future | 5,704.1700            | 5.7042              | 5,738.0000      | 5.7380        | 0.593             | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.05   | Call | Bond Future | 2,115.9600            | 2.1160              | 2,085.9400      | 2.0859        | (1.419)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.03   | Call | Bond Future | 2,060.4600            | 2.0605              | 2,030.9000      | 2.0309        | (1.435)           | 0            | 0           | 0             |
| 2018/05/30 | R214             | 07/02/2019 | 9.03   | Put  | Bond Future | 5,753.1300            | 5.7531              | 5,787.1900      | 5.7872        | 0.592             | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 | 8.98   | Call | Bond Future | 626.8500              | 0.6269              | 598.5000        | 0.5985        | (4.523)           | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 | 8.97   | Put  | Bond Future | 5,156.6800            | 5.1567              | 5,207.6200      | 5.2076        | 0.988             | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 |        |      | Bond Future | 9.4388                | 96.9724             | 9.4473          | 96.8938       | 0.090             | 0.0000       | 0.0000      | 99,820        |
| 2018/05/30 | R248             | 02/08/2018 | 8.99   | Call | Bond Future | 649.1400              | 0.6491              | 620.1500        | 0.6202        | (4.466)           | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 | 8.99   | Put  | Bond Future | 4,998.7700            | 4.9988              | 5,048.4300      | 5.0484        | 0.993             | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 | 8.98   | Put  | Bond Future | 5,077.3700            | 5.0774              | 5,127.6700      | 5.1277        | 0.991             | 0            | 0           | 0             |
| 2018/05/30 | R248             | 02/08/2018 | 8.97   | Call | Bond Future | 605.1000              | 0.6051              | 577.3900        | 0.5774        | (4.579)           | 0            | 0           | 0             |
| 2018/05/30 | R248             | 01/11/2018 | 9.03   | Call | Bond Future | 1,764.8000            | 1.7648              | 1,728.6000      | 1.7286        | (2.051)           | 0            | 0           | 0             |
| 2018/05/30 | R248             | 01/11/2018 |        |      | Bond Future | 9.4940                | 94.2758             | 9.5028          | 94.1948       | 0.093             | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R248             | 01/11/2018 | 9.01   | Call | Bond Future | 1,701.2400            | 1.7012              | 1,665.8300      | 1.6658        | (2.081)           | 0            | 0           | 0             |
| 2018/05/30 | R248             | 01/11/2018 | 9.01   | Put  | Bond Future | 6,354.7400            | 6.3547              | 6,400.2700      | 6.4003        | 0.716             | 0            | 0           | 0             |
| 2018/05/30 | R248             | 01/11/2018 | 9.03   | Put  | Bond Future | 6,218.0900            | 6.2181              | 6,262.8300      | 6.2628        | 0.720             | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/05/30 | R248             | 01/11/2018 | 9.02   | Call | Bond Future | 1,732.8500                     | 1.7328                         | 1,697.0400               | 1.6970                   | (2.067)              | 0            | 0           | 0             |
| 2018/05/30 | R248             | 01/11/2018 | 9.02   | Put  | Bond Future | 6,286.1600                     | 6.2862                         | 6,331.2900               | 6.3313                   | 0.718                | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.06   | Put  | Bond Future | 7,440.0300                     | 7.4400                         | 7,483.2800               | 7.4833                   | 0.581                | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 |        |      | Bond Future | 9.5563                         | 96.1037                        | 9.5652                   | 96.0220                  | 0.094                | 0.0000       | 0.0000      | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.06   | Call | Bond Future | 2,723.9700                     | 2.7240                         | 2,685.5500               | 2.6856                   | (1.410)              | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.05   | Put  | Bond Future | 7,503.4800                     | 7.5035                         | 7,547.0300               | 7.5470                   | 0.580                | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.07   | Call | Bond Future | 2,760.0800                     | 2.7601                         | 2,721.3600               | 2.7214                   | (1.403)              | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.07   | Put  | Bond Future | 7,377.0200                     | 7.3770                         | 7,419.9700               | 7.4200                   | 0.582                | 0            | 0           | 0             |
| 2018/05/30 | R248             | 07/02/2019 | 9.05   | Call | Bond Future | 2,688.1300                     | 2.6881                         | 2,650.0100               | 2.6500                   | (1.418)              | 0            | 0           | 0             |

**Total**

**896741**