



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2018 TO 06/07/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/07/06 | 0403 21/12/2018  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0457 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0703 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0757 15/01/2020  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0804 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0807 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0857 31/03/2021  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0904 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0908 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 0957 31/03/2036  |        |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | 0986             | 31/03/2036 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000              |                     | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2025             | 02/08/2018 | 136.65 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 02/08/2018 |        |      | Bond Future        | 130.7336              |                     | 130.7336                    | 130.7500              | 130.7500              | 0.013             | 0.0000       | 0.0000      | 864           |
| 2018/07/06 | 2025             | 02/08/2018 | 136.65 | Put  | Bond Future        | 5,916.4300            |                     | 5.9164                      | 5,900.0100            | 5.9000                | (0.278)           | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 02/08/2018 | 136.66 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 02/08/2018 | 136.67 | Put  | Bond Future        | 5,936.4300            |                     | 5.9364                      | 5,920.0100            | 5.9200                | (0.277)           | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 02/08/2018 | 136.66 | Put  | Bond Future        | 5,926.4300            |                     | 5.9264                      | 5,910.0100            | 5.9100                | (0.277)           | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 02/08/2018 | 136.67 | Call | Bond Future        | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2025             | 01/11/2018 |        |      | Bond Future        | 133.0946              |                     | 133.0946                    | 133.1116              | 133.1116              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2025             | 07/02/2019 |        |      | Bond Future        | 134.2867              |                     | 134.2867                    | 134.3031              | 134.3031              | 0.012             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2029             | 02/08/2018 |        |      | Bond Future        | 100.2810              |                     | 100.2810                    | 100.2935              | 100.2935              | 0.013             | 0.0000       | 0.0000      | 1,370         |
| 2018/07/06 | 2029             | 01/11/2018 |        |      | Bond Future        | 101.0425              |                     | 101.0425                    | 101.0555              | 101.0555              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2029             | 07/02/2019 |        |      | Bond Future        | 103.0206              |                     | 103.0206                    | 103.0331              | 103.0331              | 0.012             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 8.51   | Call | Bond Future        | 57.7300               |                     | 0.0577                      | 87.0000               | 0.0870                | 50.702            | 0            | 0           | 7,850         |
| 2018/07/06 | 2030             | 02/08/2018 | 8.91   | Call | Bond Future        | 498.2000              |                     | 0.4982                      | 659.5800              | 0.6596                | 32.393            | 0            | 0           | 7,850         |
| 2018/07/06 | 2030             | 02/08/2018 | 9.46   | Put  | Bond Future        | 382.2700              |                     | 0.3823                      | 261.1200              | 0.2611                | (31.692)          | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 |        |      | Bond Future        | 9.1357                |                     | 92.1748                     | 9.0541                | 92.7187               | (0.893)           | 0.0000       | 0.0000      | 50,452        |
| 2018/07/06 | 2030             | 02/08/2018 | 8.51   | Put  | Bond Future        | 4,341.0800            |                     | 4.3411                      | 3,826.4600            | 3.8265                | (11.855)          | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.46   | Call | Bond Future        | 2,501.0700            |                     | 2.5011                      | 2,923.8100            | 2.9238                | 16.902            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 8.91   | Put  | Bond Future        | 2,013.3000            |                     | 2.0133                      | 1,630.7900            | 1.6308                | (18.999)          | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.50   | Call | Bond Future        | 2,704.7700            |                     | 2.7048                      | 3,141.2000            | 3.1412                | 16.136            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.47   | Call | Bond Future        | 2,551.4800            |                     | 2.5515                      | 2,977.7500            | 2.9777                | 16.707            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.45   | Put  | Bond Future        | 396.5700              |                     | 0.3966                      | 271.8300              | 0.2718                | (31.455)          | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.50   | Put  | Bond Future        | 329.1900              |                     | 0.3292                      | 221.7300              | 0.2217                | (32.644)          | 0            | 0           | 7,850         |
| 2018/07/06 | 2030             | 02/08/2018 | 9.47   | Put  | Bond Future        | 368.3900              |                     | 0.3684                      | 250.7700              | 0.2508                | (31.928)          | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 02/08/2018 | 9.45   | Call | Bond Future        | 2,451.0300            |                     | 2.4510                      | 2,870.1800            | 2.8702                | 17.101            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.60   | Call | Bond Future        | 734.6300              |                     | 0.7346                      | 868.9300              | 0.8689                | 18.281            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.58   | Put  | Bond Future        | 4,861.0300            |                     | 4.8610                      | 4,436.8700            | 4.4369                | (8.726)           | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 |        |      | Bond Future        | 9.1992                |                     | 93.8185                     | 9.1146                | 94.3723               | (0.919)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.60   | Put  | Bond Future        | 4,758.1600            |                     | 4.7582                      | 4,338.6400            | 4.3386                | (8.817)           | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.58   | Call | Bond Future        | 699.1500              |                     | 0.6992                      | 828.8100              | 0.8288                | 18.545            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.59   | Put  | Bond Future        | 4,809.4200            |                     | 4.8094                      | 4,387.5700            | 4.3876                | (8.771)           | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 01/11/2018 | 8.59   | Call | Bond Future        | 716.7500              |                     | 0.7167                      | 848.7200              | 0.8487                | 18.412            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.62   | Call | Bond Future        | 1,304.3200            |                     | 1.3043                      | 1,472.6000            | 1.4726                | 12.902            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 |        |      | Bond Future        | 9.2704                |                     | 91.6284                     | 9.1826                | 92.1919               | (0.947)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.62   | Put  | Bond Future        | 5,593.9200            |                     | 5.5939                      | 5,198.6300            | 5.1986                | (7.066)           | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.63   | Call | Bond Future        | 1,326.1400            |                     | 1.3261                      | 1,496.3100            | 1.4963                | 12.832            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.63   | Put  | Bond Future        | 5,547.7800            |                     | 5.5478                      | 5,154.3800            | 5.1544                | (7.091)           | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.64   | Call | Bond Future        | 1,348.1700            |                     | 1.3482                      | 1,520.2400            | 1.5202                | 12.763            | 0            | 0           | 0             |
| 2018/07/06 | 2030             | 07/02/2019 | 8.64   | Put  | Bond Future        | 5,501.9000            |                     | 5.5019                      | 5,110.4000            | 5.1104                | (7.116)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | 2032             | 02/08/2018 | 9.67   | Call | Bond Future | 2,884.4400            | 2.8844              | 3,290.1600      | 3.2902        | 14.066            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 02/08/2018 | 9.66   | Put  | Bond Future | 394.5300              | 0.3945              | 281.1800        | 0.2812        | (28.730)          | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 02/08/2018 |        |      | Bond Future | 9.3151                | 94.7542             | 9.2437          | 95.2700       | (0.766)           | 0.0000       | 0.0000      | 36,365        |
| 2018/07/06 | 2032             | 02/08/2018 | 9.68   | Call | Bond Future | 2,939.8000            | 2.9398              | 3,348.7100      | 3.3487        | 13.909            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 02/08/2018 | 9.68   | Put  | Bond Future | 366.4200              | 0.3664              | 259.5200        | 0.2595        | (29.174)          | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 02/08/2018 | 9.67   | Put  | Bond Future | 380.2200              | 0.3802              | 270.1300        | 0.2701        | (28.954)          | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 02/08/2018 | 9.66   | Call | Bond Future | 2,829.5100            | 2.8295              | 3,231.9700      | 3.2320        | 14.224            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.77   | Put  | Bond Future | 5,249.9500            | 5.2500              | 4,847.0300      | 4.8470        | (7.675)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 |        |      | Bond Future | 9.3821                | 92.2889             | 9.3083          | 92.8142       | (0.787)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.76   | Call | Bond Future | 746.8900              | 0.7469              | 867.0200        | 0.8670        | 16.084            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.76   | Put  | Bond Future | 5,306.2000            | 5.3062              | 4,901.0500      | 4.9011        | (7.635)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.77   | Call | Bond Future | 766.4100              | 0.7664              | 888.7700        | 0.8888        | 15.965            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.75   | Call | Bond Future | 727.8500              | 0.7278              | 845.7900        | 0.8458        | 16.204            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 01/11/2018 | 8.75   | Put  | Bond Future | 5,363.0100            | 5.3630              | 4,955.6700      | 4.9557        | (7.595)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.81   | Call | Bond Future | 1,555.3200            | 1.5553              | 1,718.5400      | 1.7185        | 10.494            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.80   | Put  | Bond Future | 6,262.7700            | 6.2628              | 5,889.7900      | 5.8898        | (5.956)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 |        |      | Bond Future | 9.4561                | 94.0785             | 9.3796          | 94.6130       | (0.809)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.82   | Call | Bond Future | 1,579.6500            | 1.5797              | 1,744.6100      | 1.7446        | 10.443            | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.82   | Put  | Bond Future | 6,162.2200            | 6.1622              | 5,792.7100      | 5.7927        | (5.996)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.81   | Put  | Bond Future | 6,212.4700            | 6.2125              | 5,841.2200      | 5.8412        | (5.976)           | 0            | 0           | 0             |
| 2018/07/06 | 2032             | 07/02/2019 | 8.80   | Call | Bond Future | 1,530.9600            | 1.5310              | 1,692.4500      | 1.6925        | 10.548            | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 |        |      | Bond Future | 102.4854              | 102.4854            | 102.4984        | 102.4984      | 0.013             | 0.0000       | 0.0000      | 11,819        |
| 2018/07/06 | 2033             | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 | 109.92 | Put  | Bond Future | 7,434.6000            | 7.4346              | 7,421.5800      | 7.4216        | (0.175)           | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 | 109.94 | Put  | Bond Future | 7,454.6000            | 7.4546              | 7,441.5800      | 7.4416        | (0.175)           | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 02/08/2018 | 109.93 | Put  | Bond Future | 7,444.6000            | 7.4446              | 7,431.5800      | 7.4316        | (0.175)           | 0            | 0           | 0             |
| 2018/07/06 | 2033             | 01/11/2018 |        |      | Bond Future | 103.2152              | 103.2152            | 103.2287        | 103.2287      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2033             | 07/02/2019 |        |      | Bond Future | 105.2359              | 105.2359            | 105.2490        | 105.2490      | 0.012             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2037             | 02/08/2018 | 9.96   | Put  | Bond Future | 314.7500              | 0.3148              | 233.7200        | 0.2337        | (25.744)          | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 02/08/2018 | 9.95   | Call | Bond Future | 3,641.3100            | 3.6413              | 4,011.2900      | 4.0113        | 10.161            | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 02/08/2018 |        |      | Bond Future | 9.5254                | 91.3213             | 9.4691          | 91.7748       | (0.591)           | 0.0000       | 0.0000      | 50,259        |
| 2018/07/06 | 2037             | 02/08/2018 | 9.96   | Call | Bond Future | 3,704.8100            | 3.7048              | 4,077.3000      | 4.0773        | 10.054            | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 02/08/2018 | 9.95   | Put  | Bond Future | 327.0500              | 0.3270              | 243.5100        | 0.2435        | (25.543)          | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 02/08/2018 | 9.97   | Call | Bond Future | 3,768.6100            | 3.7686              | 4,143.5700      | 4.1436        | 9.950             | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 02/08/2018 | 9.97   | Put  | Bond Future | 302.8500              | 0.3029              | 224.2900        | 0.2243        | (25.940)          | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 | 9.03   | Call | Bond Future | 969.5400              | 0.9695              | 1,084.0700      | 1.0841        | 11.813            | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 |        |      | Bond Future | 9.5878                | 92.9497             | 9.5299          | 93.4115       | (0.605)           | 0.0000       | 0.0000      | 13,273        |
| 2018/07/06 | 2037             | 01/11/2018 | 9.01   | Call | Bond Future | 922.3200              | 0.9223              | 1,032.8600      | 1.0329        | 11.985            | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 | 9.01   | Put  | Bond Future | 5,687.4200            | 5.6874              | 5,336.2000      | 5.3362        | (6.175)           | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 | 9.03   | Put  | Bond Future | 5,563.4400            | 5.5634              | 5,216.2100      | 5.2162        | (6.241)           | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 | 9.02   | Call | Bond Future | 945.7500              | 0.9458              | 1,058.2800      | 1.0583        | 11.898            | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 01/11/2018 | 9.02   | Put  | Bond Future | 5,625.1900            | 5.6252              | 5,275.9600      | 5.2760        | (6.208)           | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.06   | Put  | Bond Future | 6,739.1500            | 6.7391              | 6,418.2200      | 6.4182        | (4.762)           | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.05   | Call | Bond Future | 1,849.9200            | 1.8499              | 1,997.1900      | 1.9972        | 7.961             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | 2037             | 07/02/2019 |        |      | Bond Future | 9.6574                | 90.4922             | 9.5976          | 90.9620       | (0.620)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.06   | Call | Bond Future | 1,878.4800            | 1.8785              | 2,027.2900      | 2.0273        | 7.922             | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.05   | Put  | Bond Future | 6,795.3000            | 6.7953              | 6,472.8300      | 6.4728        | (4.745)           | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.07   | Call | Bond Future | 1,907.0400            | 1.9070              | 2,057.3800      | 2.0574        | 7.883             | 0            | 0           | 0             |
| 2018/07/06 | 2037             | 07/02/2019 | 9.07   | Put  | Bond Future | 6,683.1200            | 6.6831              | 6,363.7200      | 6.3637        | (4.779)           | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 | 134.55 | Put  | Bond Future | 12,369.9700           | 12.3700             | 12,354.0200     | 12.3540       | (0.129)           | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 |        |      | Bond Future | 122.1800              | 122.1800            | 122.1960        | 122.1960      | 0.013             | 0.0000       | 0.0000      | 9,150         |
| 2018/07/06 | 2038             | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 | 134.54 | Put  | Bond Future | 12,359.9700           | 12.3600             | 12,344.0200     | 12.3440       | (0.129)           | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 02/08/2018 | 134.53 | Put  | Bond Future | 12,349.9700           | 12.3500             | 12,334.0200     | 12.3340       | (0.129)           | 0            | 0           | 0             |
| 2018/07/06 | 2038             | 01/11/2018 |        |      | Bond Future | 124.3866              | 124.3866            | 124.4029        | 124.4029      | 0.013             | 0.0000       | 0.0000      | 280           |
| 2018/07/06 | 2038             | 07/02/2019 |        |      | Bond Future | 125.2314              | 125.2314            | 125.2475        | 125.2475      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2040             | 02/08/2018 | 10.04  | Call | Bond Future | 4,090.2300            | 4.0902              | 4,417.5000      | 4.4175        | 8.001             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 02/08/2018 | 10.03  | Put  | Bond Future | 338.4000              | 0.3384              | 263.1300        | 0.2631        | (22.243)          | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 02/08/2018 |        |      | Bond Future | 9.5902                | 94.8357             | 9.5441          | 95.2361       | (0.481)           | 0.0000       | 0.0000      | 20,817        |
| 2018/07/06 | 2040             | 02/08/2018 | 10.05  | Call | Bond Future | 4,159.2800            | 4.1593              | 4,488.6700      | 4.4887        | 7.919             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 02/08/2018 | 10.05  | Put  | Bond Future | 314.3100              | 0.3143              | 243.3200        | 0.2433        | (22.586)          | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 02/08/2018 | 10.04  | Put  | Bond Future | 326.1900              | 0.3262              | 253.0800        | 0.2531        | (22.413)          | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 02/08/2018 | 10.03  | Call | Bond Future | 4,021.4000            | 4.0214              | 4,346.5100      | 4.3465        | 8.084             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.80   | Call | Bond Future | 3,750.8700            | 3.7509              | 3,978.8100      | 3.9788        | 6.077             | 0            | 0           | 3,540         |
| 2018/07/06 | 2040             | 01/11/2018 | 9.09   | Put  | Bond Future | 6,058.1600            | 6.0582              | 5,748.9200      | 5.7489        | (5.105)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 |        |      | Bond Future | 9.6522                | 96.5267             | 9.6046          | 96.9345       | (0.493)           | 0.0000       | 0.0000      | 9,921         |
| 2018/07/06 | 2040             | 01/11/2018 | 9.20   | Put  | Bond Future | 5,356.3500            | 5.3563              | 5,066.8000      | 5.0668        | (5.406)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.20   | Call | Bond Future | 1,363.5300            | 1.3635              | 1,481.7600      | 1.4818        | 8.671             | 0            | 0           | 3,540         |
| 2018/07/06 | 2040             | 01/11/2018 | 9.80   | Put  | Bond Future | 2,501.2800            | 2.5013              | 2,321.4400      | 2.3214        | (7.190)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.08   | Call | Bond Future | 1,027.4900            | 1.0275              | 1,124.2900      | 1.1243        | 9.421             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.08   | Put  | Bond Future | 6,125.2400            | 6.1252              | 5,814.2600      | 5.8143        | (5.077)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.10   | Put  | Bond Future | 5,991.7900            | 5.9918              | 5,684.3000      | 5.6843        | (5.132)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.09   | Call | Bond Future | 1,053.2300            | 1.0532              | 1,151.7700      | 1.1518        | 9.356             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.10   | Call | Bond Future | 1,079.5500            | 1.0795              | 1,179.8400      | 1.1798        | 9.290             | 0            | 0           | 2,950         |
| 2018/07/06 | 2040             | 01/11/2018 | 8.50   | Put  | Bond Future | 10,922.0500           | 10.9220             | 10,539.9200     | 10.5399       | (3.499)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 8.50   | Call | Bond Future | 197.4300              | 0.1974              | 223.0800        | 0.2231        | 12.992            | 0            | 0           | 2,950         |
| 2018/07/06 | 2040             | 01/11/2018 | 9.07   | Call | Bond Future | 1,002.1400            | 1.0021              | 1,097.2100      | 1.0972        | 9.487             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 01/11/2018 | 9.07   | Put  | Bond Future | 6,192.8600            | 6.1929              | 5,880.1500      | 5.8801        | (5.050)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.11   | Put  | Bond Future | 7,391.5100            | 7.3915              | 7,104.8800      | 7.1049        | (3.878)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.13   | Call | Bond Future | 2,070.3400            | 2.0703              | 2,200.9800      | 2.2010        | 6.310             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 |        |      | Bond Future | 9.7211                | 93.8881             | 9.6720          | 94.3026       | (0.504)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.11   | Call | Bond Future | 2,008.3800            | 2.0084              | 2,136.3200      | 2.1363        | 6.370             | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.13   | Put  | Bond Future | 7,269.5900            | 7.2696              | 6,985.6600      | 6.9857        | (3.906)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.12   | Put  | Bond Future | 7,330.2200            | 7.3302              | 7,044.9400      | 7.0449        | (3.892)           | 0            | 0           | 0             |
| 2018/07/06 | 2040             | 07/02/2019 | 9.12   | Call | Bond Future | 2,039.1000            | 2.0391              | 2,168.3900      | 2.1684        | 6.341             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 | 10.07  | Call | Bond Future | 4,159.1900            | 4.1592              | 4,491.1700      | 4.4912        | 7.982             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 |        |      | Bond Future | 9.6195                | 91.9485             | 9.5734          | 92.3555       | (0.479)           | 0.0000       | 0.0000      | 34,513        |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | 2044             | 02/08/2018 | 10.05  | Call | Bond Future        | 4,020.7800            | 4.0208              | 4,348.3100      | 4.3483        | 8.146             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 | 10.05  | Put  | Bond Future        | 362.8000              | 0.3628              | 283.3300        | 0.2833        | (21.905)          | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 | 10.07  | Put  | Bond Future        | 337.2900              | 0.3373              | 262.2700        | 0.2623        | (22.242)          | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 | 10.06  | Call | Bond Future        | 4,089.8400            | 4.0898              | 4,419.6200      | 4.4196        | 8.063             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 02/08/2018 | 10.06  | Put  | Bond Future        | 349.8400              | 0.3498              | 272.6200        | 0.2726        | (22.073)          | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 | 9.12   | Call | Bond Future        | 1,092.5100            | 1.0925              | 1,193.6700      | 1.1937        | 9.259             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 |        |      | Bond Future        | 9.6792                | 93.5881             | 9.6317          | 94.0026       | (0.491)           | 0.0000       | 0.0000      | 11,691        |
| 2018/07/06 | 2044             | 01/11/2018 | 9.12   | Put  | Bond Future        | 6,180.7100            | 6.1807              | 5,867.3700      | 5.8674        | (5.070)           | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 | 9.13   | Call | Bond Future        | 1,119.5900            | 1.1196              | 1,222.5300      | 1.2225        | 9.194             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 | 9.14   | Put  | Bond Future        | 6,045.0500            | 6.0450              | 5,735.2800      | 5.7353        | (5.124)           | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 | 9.13   | Put  | Bond Future        | 6,112.6900            | 6.1127              | 5,801.1300      | 5.8011        | (5.097)           | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 01/11/2018 | 9.14   | Call | Bond Future        | 1,146.8900            | 1.1469              | 1,251.6200      | 1.2516        | 9.132             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.18   | Put  | Bond Future        | 7,285.0200            | 7.2850              | 7,000.2900      | 7.0003        | (3.908)           | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 |        |      | Bond Future        | 9.7456                | 91.0176             | 9.6966          | 91.4392       | (0.502)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.17   | Call | Bond Future        | 2,171.8000            | 2.1718              | 2,307.2200      | 2.3072        | 6.235             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.17   | Put  | Bond Future        | 7,346.3700            | 7.3464              | 7,060.2600      | 7.0603        | (3.895)           | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.18   | Call | Bond Future        | 2,204.5100            | 2.2045              | 2,341.3100      | 2.3413        | 6.205             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.16   | Call | Bond Future        | 2,139.3600            | 2.1394              | 2,273.3900      | 2.2734        | 6.265             | 0            | 0           | 0             |
| 2018/07/06 | 2044             | 07/02/2019 | 9.16   | Put  | Bond Future        | 7,408.1400            | 7.4081              | 7,120.6400      | 7.1206        | (3.881)           | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 | 128.78 | Put  | Bond Future        | 12,604.9700           | 12.6050             | 12,589.9000     | 12.5899       | (0.120)           | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 |        |      | Bond Future        | 116.1750              | 116.1750            | 116.1901        | 116.1901      | 0.013             | 0.0000       | 0.0000      | 11,876        |
| 2018/07/06 | 2046             | 02/08/2018 | 128.78 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 | 128.79 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 | 128.77 | Put  | Bond Future        | 12,594.9700           | 12.5950             | 12,579.9000     | 12.5799       | (0.120)           | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 | 128.79 | Put  | Bond Future        | 12,614.9700           | 12.6150             | 12,599.9000     | 12.5999       | (0.119)           | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 02/08/2018 | 128.77 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2046             | 01/11/2018 |        |      | Bond Future        | 116.6239              | 116.6239            | 116.6395        | 116.6395      | 0.013             | 0.0000       | 0.0000      | 140           |
| 2018/07/06 | 2046             | 07/02/2019 |        |      | Bond Future        | 118.9070              | 118.9070            | 118.9220        | 118.9220      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 2050             | 02/08/2018 | 137.53 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 02/08/2018 | 137.54 | Put  | Bond Future        | 16,425.4600           | 16.4255             | 16,409.7900     | 16.4098       | (0.095)           | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 02/08/2018 | 137.52 | Put  | Bond Future        | 16,405.4600           | 16.4055             | 16,389.7900     | 16.3898       | (0.096)           | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 02/08/2018 |        |      | Bond Future        | 121.1145              | 121.1145            | 121.1302        | 121.1302      | 0.013             | 0.0000       | 0.0000      | 9,701         |
| 2018/07/06 | 2050             | 02/08/2018 | 137.53 | Put  | Bond Future        | 16,415.4600           | 16.4155             | 16,399.7900     | 16.3998       | (0.095)           | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 02/08/2018 | 137.54 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 02/08/2018 | 137.52 | Call | Bond Future        | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | 2050             | 01/11/2018 |        |      | Bond Future        | 123.3018              | 123.3018            | 123.3181        | 123.3181      | 0.013             | 0.0000       | 0.0000      | 135           |
| 2018/07/06 | 2050             | 07/02/2019 |        |      | Bond Future        | 123.9442              | 123.9442            | 123.9601        | 123.9601      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | AL37             | 02/08/2018 |        |      | Index Future       | 585.5730              | 585.5730            | 586.9900        | 586.9900      | 0.242             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | AL37             | 01/11/2018 |        |      | Index Future       | 596.0160              | 596.0160            | 597.4590        | 597.4590      | 0.242             | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | AL37             | 07/02/2019 |        |     | Index Future       | 607.5750                    | 607.5750                    | 609.0400              | 609.0400              | 0.241             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | AL7T             | 02/08/2018 |        |     | Index Future       | 681.7080                    | 681.7080                    | 684.9090              | 684.9090              | 0.470             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | AL7T             | 01/11/2018 |        |     | Index Future       | 693.8650                    | 693.8650                    | 697.1250              | 697.1250              | 0.470             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | AL7T             | 07/02/2019 |        |     | Index Future       | 707.3220                    | 707.3220                    | 710.6380              | 710.6380              | 0.469             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | ALBI             | 02/08/2018 |        |     | Index Future       | 619.5710                    | 619.5710                    | 622.2240              | 622.2240              | 0.428             | 0.0000       | 0.0000      | 864           |
| 2018/07/06 | ALBI             | 01/11/2018 |        |     | Index Future       | 630.6200                    | 630.6200                    | 633.3220              | 633.3220              | 0.428             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | ALBI             | 07/02/2019 |        |     | Index Future       | 642.8510                    | 642.8510                    | 645.5980              | 645.5980              | 0.427             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C204             | 21/12/2018 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | C209             | 31/03/2036 |        |      | Price Contribution |                       | 6.2500              | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C210             | 31/03/2028 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C212             | 31/01/2022 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C213             | 28/02/2031 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C214             | 28/02/2041 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C223             | 25/01/2023 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C226             | 25/01/2023 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C303             | 14/08/2015 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C303             | 28/02/2033 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C333             | 15/09/2033 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C442             | 25/04/2042 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | C446             | 31/03/2046 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | CS23             | 25/01/2023 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | CS26             | 02/04/2026 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | CS33             | 15/09/2033 |        |      | Price Contribution |                       | 100.0000            | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.95 | Call | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | EL28             | 02/08/2018 |        |      | Bond Future        |                       | 128.5469            | 128.5469                    | 128.1300              | 128.1300              | (0.324)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.93 | Call | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.93 | Put  | Bond Future        |                       | 6,383.1200          | 6.3831                      | 6,799.9500            | 6.8000                | 6.530             | 0            | 0           | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.95 | Put  | Bond Future        |                       | 6,403.1200          | 6.4031                      | 6,819.9500            | 6.8200                | 6.510             | 0            | 0           | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.94 | Call | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | EL28             | 02/08/2018 | 134.94 | Put  | Bond Future        |                       | 6,393.1200          | 6.3931                      | 6,809.9500            | 6.8100                | 6.520             | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 | 11.15  | Put  | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 | 11.14  | Call | Bond Future        |                       | 2,135.5700          | 2.1356                      | 2,478.8100            | 2.4788                | 16.073            | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 |        |      | Bond Future        |                       | 10.7782             | 78.7521                     | 10.7214               | 79.0953               | (0.527)           | 0.0000       | 0.0000      | 9,466         |
| 2018/07/06 | ES33             | 02/08/2018 | 11.15  | Call | Bond Future        |                       | 2,193.3200          | 2.1933                      | 2,536.5600            | 2.5366                | 15.649            | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 | 11.14  | Put  | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 | 11.16  | Call | Bond Future        |                       | 2,251.0100          | 2.2510                      | 2,594.2500            | 2.5943                | 15.248            | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 02/08/2018 | 11.16  | Put  | Bond Future        |                       | 0.0000              | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | ES33             | 01/11/2018 |        |      | Bond Future        |                       | 10.8902             | 76.3681                     | 10.8314               | 76.7177               | (0.540)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | ES33             | 07/02/2019 |        |      | Bond Future        |                       | 11.0172             | 77.8491                     | 10.9562               | 78.2046               | (0.553)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | ES42             | 02/08/2018 |        |      | Bond Future        | 10.9773                     | 81.6098                     | 10.9307               | 81.9325               | (0.425)           | 0.0000       | 0.0000      | 7,957         |
| 2018/07/06 | ES42             | 01/11/2018 |        |      | Bond Future        | 11.0854                     | 78.8052                     | 11.0371               | 79.1338               | (0.436)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | ES42             | 07/02/2019 |        |      | Bond Future        | 11.2037                     | 80.3331                     | 11.1537               | 80.6673               | (0.446)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.72 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 |        |      | GOVI               | 615.2030                    | 615.2030                    | 618.0410              | 618.0410              | 0.461             | 0.0000       | 0.0000      | 475           |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.71 | Call | GOVI               | 94,930.0000                 | 9.4930                      | 123,310.0000          | 12.3310               | 29.896            | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.71 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.72 | Call | GOVI               | 94,830.0000                 | 9.4830                      | 123,210.0000          | 12.3210               | 29.927            | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.70 | Call | GOVI               | 95,030.0000                 | 9.5030                      | 123,410.0000          | 12.3410               | 29.864            | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 02/08/2018 | 605.70 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.50 | Put  | GOVI               | 273,270.0000                | 27.3270                     | 244,370.0000          | 24.4370               | (10.576)          | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.49 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 |        |      | GOVI               | 626.1730                    | 626.1730                    | 629.0630              | 629.0630              | 0.462             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.50 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.49 | Put  | GOVI               | 273,170.0000                | 27.3170                     | 244,270.0000          | 24.4270               | (10.579)          | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 01/11/2018 | 653.51 | Put  | GOVI               | 273,370.0000                | 27.3370                     | 244,470.0000          | 24.4470               | (10.572)          | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.53 | Put  | GOVI               | 282,120.0000                | 28.2120                     | 252,730.0000          | 25.2730               | (10.418)          | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 |        |      | GOVI               | 638.3180                    | 638.3180                    | 641.2570              | 641.2570              | 0.460             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.52 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.52 | Put  | GOVI               | 282,020.0000                | 28.2020                     | 252,630.0000          | 25.2630               | (10.421)          | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.53 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.51 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | GOVI             | 07/02/2019 | 666.51 | Put  | GOVI               | 281,920.0000                | 28.1920                     | 252,530.0000          | 25.2530               | (10.425)          | 0            | 0           | 0             |
| 2018/07/06 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IGOV             | 02/08/2018 |        |      | Index Future       | 250.8540                    | 250.8540                    | 250.7710              | 250.7710              | (0.033)           | 0.0000       | 0.0000      | 852           |
| 2018/07/06 | IGOV             | 01/11/2018 |        |      | Index Future       | 255.3840                    | 255.3840                    | 255.3000              | 255.3000              | (0.033)           | 0.0000       | 0.0000      | 227           |
| 2018/07/06 | IGOV             | 07/02/2019 |        |      | Index Future       | 260.3840                    | 260.3840                    | 260.2970              | 260.2970              | (0.033)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS01             | 20/09/2018 |        |      | Interest Rate Swap | 101.7600                    | 101.7600                    | 101.7600              | 101.7600              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS01             | 20/12/2018 |        |      | Interest Rate Swap | 102.2300                    | 102.2300                    | 102.2300              | 102.2300              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS01             | 22/03/2019 |        |      | Interest Rate Swap | 99.5700                     | 99.5700                     | 99.5700               | 99.5700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS01             | 20/06/2019 |        |      | Interest Rate Swap | 102.0000                    | 102.0000                    | 102.0000              | 102.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS01             | 19/09/2019 |        |      | Interest Rate Swap | 99.9100                     | 99.9100                     | 99.9000               | 99.9000               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 21/09/2018 |        |      | Interest Rate Swap | 98.5200                     | 98.5200                     | 98.5200               | 98.5200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 21/12/2018 |        |      | Interest Rate Swap | 98.9000                     | 98.9000                     | 98.9000               | 98.9000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 15/03/2019 |        |      | Interest Rate Swap | 99.3100                     | 99.3100                     | 99.3100               | 99.3100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 21/06/2019 |        |      | Interest Rate Swap | 99.7500                     | 99.7500                     | 99.7400               | 99.7400               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 101.9100                    | 101.9100                    | 101.9000              | 101.9000              | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 102.9100                    | 102.9100                    | 102.8900              | 102.8900              | (0.019)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.9900                     | 98.9900                     | 98.9700               | 98.9700               | (0.020)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 22/06/2020 |        |      | Interest Rate Swap | 102.6300                    | 102.6300                    | 102.5800              | 102.5800              | (0.049)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 99.7200                     | 99.7200                     | 99.6400               | 99.6400               | (0.080)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 96.6000                     | 96.6000                     | 96.5100               | 96.5100               | (0.093)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 95.8700                     | 95.8700                     | 95.7600               | 95.7600               | (0.115)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 95.0900                     | 95.0900                     | 94.9700               | 94.9700               | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 95.3100                     | 95.3100                     | 95.1700               | 95.1700               | (0.147)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 97.5200                     | 97.5200                     | 97.3700               | 97.3700               | (0.154)           | 0.0000       | 0.0000      | 51            |
| 2018/07/06 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 97.6700                     | 97.6700                     | 97.5100               | 97.5100               | (0.164)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 98.9000                     | 98.9000                     | 98.7200               | 98.7200               | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 102.8400                    | 102.8400                    | 102.6500              | 102.6500              | (0.185)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 104.1200                    | 104.1200                    | 103.9300              | 103.9300              | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 97.5600                     | 97.5600                     | 97.3600               | 97.3600               | (0.205)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 103.6100                    | 103.6100                    | 103.4100              | 103.4100              | (0.193)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 99.1700                     | 99.1700                     | 98.9500               | 98.9500               | (0.222)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 96.0300                     | 96.0300                     | 95.7900               | 95.7900               | (0.250)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 93.0600                     | 93.0600                     | 92.8100               | 92.8100               | (0.269)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 91.8200                     | 91.8200                     | 91.5600               | 91.5600               | (0.283)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 93.9900                     | 93.9900                     | 93.7200               | 93.7200               | (0.287)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 97.7600                     | 97.7600                     | 97.4800               | 97.4800               | (0.286)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 96.3400                     | 96.3400                     | 96.0500               | 96.0500               | (0.301)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 98.4200                     | 98.4200                     | 98.1100               | 98.1100               | (0.315)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 103.8300                    | 103.8300                    | 103.5200              | 103.5200              | (0.299)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 104.1900                    | 104.1900                    | 103.8600              | 103.8600              | (0.317)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 97.7600                     | 97.7600                     | 97.4200               | 97.4200               | (0.348)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 104.8900                    | 104.8900                    | 104.5500              | 104.5500              | (0.324)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 98.5100                     | 98.5100                     | 98.1600               | 98.1600               | (0.355)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | J204             | 21/12/2018 |        |      | Interest Rate Swap     | 8.9620                      | 0.0958                      | 8.9620                | 0.0958                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | JBAF             | 19/09/2018 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | JBAF             | 19/10/2018 |        |      | Jibar Tradeable Future | 8.3000                      | 91.7000                     | 8.3000                | 91.7000               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | JBAF             | 19/12/2018 |        |      | Jibar Tradeable Future | 7.0100                      | 92.9900                     | 7.0100                | 92.9900               | 0.000             | 0.0000       | 0.0000      | 35,000        |
| 2018/07/06 | JBAF             | 20/03/2019 |        |      | Jibar Tradeable Future | 7.0100                      | 92.9900                     | 7.0100                | 92.9900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | JBAF             | 19/06/2019 |        |      | Jibar Tradeable Future | 7.0300                      | 92.9700                     | 7.0300                | 92.9700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R023             | 02/08/2018 | 10.40  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 02/08/2018 |        |      | Bond Future            | 8.1374                      | 101.9077                    | 8.0705                | 102.1567              | (0.822)           | 0.0000       | 0.0000      | 41,874        |
| 2018/07/06 | R023             | 02/08/2018 | 10.40  | Call | Bond Future            | 7,990.3100                  | 7.9903                      | 8,239.3300            | 8.2393                | 3.117             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 02/08/2018 | 10.41  | Call | Bond Future            | 8,023.8200                  | 8.0238                      | 8,272.8400            | 8.2728                | 3.104             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 02/08/2018 | 10.41  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 02/08/2018 | 10.39  | Call | Bond Future            | 7,956.7800                  | 7.9568                      | 8,205.8000            | 8.2058                | 3.130             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 02/08/2018 | 10.39  | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | R023             | 01/11/2018 | 10.58  | Call | Bond Future | 7,995.2300            | 7.9952              | 8,248.2300      | 8.2482        | 3.164             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 01/11/2018 | 10.57  | Put  | Bond Future | 2.5300                | 0.0025              | 1.8300          | 0.0018        | (27.668)          | 0            | 0           | 0             |
| 2018/07/06 | R023             | 01/11/2018 |        |      | Bond Future | 8.2026                | 99.7990             | 8.1310          | 100.0527      | (0.872)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R023             | 01/11/2018 | 10.59  | Call | Bond Future | 8,027.0300            | 8.0270              | 8,280.0600      | 8.2801        | 3.152             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 01/11/2018 | 10.59  | Put  | Bond Future | 2.3400                | 0.0023              | 1.6900          | 0.0017        | (27.778)          | 0            | 0           | 0             |
| 2018/07/06 | R023             | 01/11/2018 | 10.58  | Put  | Bond Future | 2.4400                | 0.0024              | 1.7600          | 0.0018        | (27.869)          | 0            | 0           | 0             |
| 2018/07/06 | R023             | 01/11/2018 | 10.57  | Call | Bond Future | 7,963.4100            | 7.9634              | 8,216.3900      | 8.2164        | 3.177             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.59  | Call | Bond Future | 7,410.4100            | 7.4104              | 7,659.9800      | 7.6600        | 3.368             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 |        |      | Bond Future | 8.2804                | 101.7344            | 8.2034          | 101.9919      | (0.929)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.57  | Call | Bond Future | 7,351.7300            | 7.3517              | 7,601.0000      | 7.6010        | 3.391             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.57  | Put  | Bond Future | 52.3900               | 0.0524              | 44.1000         | 0.0441        | (15.824)          | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.59  | Put  | Bond Future | 50.3000               | 0.0503              | 42.3100         | 0.0423        | (15.885)          | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.58  | Call | Bond Future | 7,381.0700            | 7.3811              | 7,630.4900      | 7.6305        | 3.379             | 0            | 0           | 0             |
| 2018/07/06 | R023             | 07/02/2019 | 10.58  | Put  | Bond Future | 51.3400               | 0.0513              | 43.2000         | 0.0432        | (15.855)          | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 | 9.42   | Call | Bond Future | 1,218.0900            | 1.2181              | 1,459.6300      | 1.4596        | 19.829            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 |        |      | Bond Future | 9.4598                | 99.0022             | 9.3935          | 99.5339       | (0.701)           | 0.0000       | 0.0000      | 68,489        |
| 2018/07/06 | R035             | 02/08/2018 | 9.42   | Put  | Bond Future | 1,536.6900            | 1.5367              | 1,246.5300      | 1.2465        | (18.882)          | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 | 9.43   | Call | Bond Future | 1,256.5800            | 1.2566              | 1,503.0800      | 1.5031        | 19.617            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 | 9.44   | Put  | Bond Future | 1,454.0700            | 1.4541              | 1,173.8300      | 1.1738        | (19.273)          | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 | 9.43   | Put  | Bond Future | 1,494.9800            | 1.4950              | 1,209.7800      | 1.2098        | (19.077)          | 0            | 0           | 0             |
| 2018/07/06 | R035             | 02/08/2018 | 9.44   | Call | Bond Future | 1,295.7700            | 1.2958              | 1,547.2300      | 1.5472        | 19.406            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.93   | Call | Bond Future | 846.3000              | 0.8463              | 972.5400        | 0.9725        | 14.917            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.92   | Put  | Bond Future | 5,790.4500            | 5.7904              | 5,372.8900      | 5.3729        | (7.211)           | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 |        |      | Bond Future | 9.5273                | 96.2717             | 9.4588          | 96.8133       | (0.719)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.94   | Call | Bond Future | 867.6700              | 0.8677              | 996.2100        | 0.9962        | 14.814            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.94   | Put  | Bond Future | 5,663.4300            | 5.6634              | 5,250.4600      | 5.2505        | (7.292)           | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.93   | Put  | Bond Future | 5,726.8000            | 5.7268              | 5,311.5300      | 5.3115        | (7.251)           | 0            | 0           | 0             |
| 2018/07/06 | R035             | 01/11/2018 | 8.92   | Call | Bond Future | 825.1100              | 0.8251              | 949.0600        | 0.9491        | 15.022            | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.98   | Call | Bond Future | 1,749.5500            | 1.7496              | 1,919.8600      | 1.9199        | 9.735             | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 |        |      | Bond Future | 9.6030                | 98.1388             | 9.5322          | 98.6897       | (0.737)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.96   | Call | Bond Future | 1,694.3600            | 1.6944              | 1,861.0100      | 1.8610        | 9.836             | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.96   | Put  | Bond Future | 6,876.7700            | 6.8768              | 6,492.5000      | 6.4925        | (5.588)           | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.98   | Put  | Bond Future | 6,764.5100            | 6.7645              | 6,383.9000      | 6.3839        | (5.627)           | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.97   | Call | Bond Future | 1,721.6900            | 1.7217              | 1,890.1700      | 1.8902        | 9.786             | 0            | 0           | 0             |
| 2018/07/06 | R035             | 07/02/2019 | 8.97   | Put  | Bond Future | 6,820.3200            | 6.8203              | 6,437.8800      | 6.4379        | (5.607)           | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 9.04   | Put  | Bond Future | 359.8300              | 0.3598              | 248.3300        | 0.2483        | (30.987)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.48   | Put  | Bond Future | 2,015.0100            | 2.0150              | 1,658.4800      | 1.6585        | (17.694)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.25   | Call | Bond Future | 112.1900              | 0.1122              | 160.1000        | 0.1601        | 42.704            | 0            | 0           | 3,020         |
| 2018/07/06 | R186             | 02/08/2018 |        |      | Bond Future | 8.7398                | 111.6256            | 8.6632          | 112.1055      | (0.877)           | 0.0000       | 0.0000      | 108,297       |
| 2018/07/06 | R186             | 02/08/2018 | 8.90   | Call | Bond Future | 1,592.4900            | 1.5925              | 1,907.6500      | 1.9076        | 19.790            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.90   | Put  | Bond Future | 598.5900              | 0.5986              | 433.7900        | 0.4338        | (27.531)          | 0            | 0           | 2,500         |
| 2018/07/06 | R186             | 02/08/2018 | 8.47   | Call | Bond Future | 360.5300              | 0.3605              | 479.8800        | 0.4799        | 33.104            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.47   | Put  | Bond Future | 2,061.9000            | 2.0619              | 1,701.2900      | 1.7013        | (17.489)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.50   | Call | Bond Future | 412.3900              | 0.4124              | 544.1300        | 0.5441        | 31.945            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.50   | Put  | Bond Future | 1,922.9100            | 1.9229              | 1,574.6900      | 1.5747        | (18.109)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 9.04   | Call | Bond Future | 2,212.8500            | 2.2128              | 2,581.3100      | 2.5813        | 16.651            | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | R186             | 02/08/2018 | 8.48   | Call | Bond Future | 377.3000              | 0.3773              | 500.7300        | 0.5007        | 32.714            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.25   | Put  | Bond Future | 3,226.2700            | 3.2263              | 2,794.2200      | 2.7942        | (13.392)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 7.50   | Put  | Bond Future | 8,108.8700            | 8.1089              | 7,629.0800      | 7.6291        | (5.917)           | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.75   | Call | Bond Future | 1,039.4400            | 1.0394              | 1,286.6800      | 1.2867        | 23.786            | 0            | 0           | 2,500         |
| 2018/07/06 | R186             | 02/08/2018 | 8.75   | Put  | Bond Future | 975.9800              | 0.9760              | 743.2600        | 0.7433        | (23.845)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.46   | Call | Bond Future | 344.2800              | 0.3443              | 459.6300        | 0.4596        | 33.505            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 8.46   | Put  | Bond Future | 2,109.3600            | 2.1094              | 1,744.7500      | 1.7447        | (17.285)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 02/08/2018 | 7.50   | Call | Bond Future | 0.2400                | 0.0002              | 0.4100          | 0.0004        | 70.833            | 0            | 0           | 3,020         |
| 2018/07/06 | R186             | 01/11/2018 | 9.14   | Call | Bond Future | 3,213.0500            | 3.2131              | 3,535.7000      | 3.5357        | 10.042            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 7.96   | Put  | Bond Future | 5,621.3000            | 5.6213              | 5,200.1300      | 5.2001        | (7.492)           | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.54   | Put  | Bond Future | 2,902.6800            | 2.9027              | 2,600.2000      | 2.6002        | (10.421)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 |        |      | Bond Future | 8.8070                | 113.6161            | 8.7268          | 114.1049      | (0.911)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.46   | Put  | Bond Future | 3,211.5900            | 3.2116              | 2,890.2400      | 2.8902        | (10.006)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.46   | Call | Bond Future | 1,076.8000            | 1.0768              | 1,244.2200      | 1.2442        | 15.548            | 0            | 0           | 5,000         |
| 2018/07/06 | R186             | 01/11/2018 | 8.53   | Call | Bond Future | 1,240.5900            | 1.2406              | 1,424.5100      | 1.4245        | 14.825            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.53   | Put  | Bond Future | 2,940.3700            | 2.9404              | 2,635.5200      | 2.6355        | (10.368)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 9.14   | Put  | Bond Future | 1,214.1600            | 1.2142              | 1,048.0400      | 1.0480        | (13.682)          | 0            | 0           | 5,000         |
| 2018/07/06 | R186             | 01/11/2018 | 7.96   | Call | Bond Future | 314.0000              | 0.3140              | 381.6000        | 0.3816        | 21.529            | 0            | 0           | 5,000         |
| 2018/07/06 | R186             | 01/11/2018 | 8.54   | Call | Bond Future | 1,264.8600            | 1.2649              | 1,451.1500      | 1.4512        | 14.728            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.52   | Call | Bond Future | 1,216.3500            | 1.2164              | 1,397.9100      | 1.3979        | 14.927            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 01/11/2018 | 8.52   | Put  | Bond Future | 2,978.1400            | 2.9781              | 2,670.9300      | 2.6709        | (10.315)          | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.21   | Put  | Bond Future | 5,114.8100            | 5.1148              | 4,756.2600      | 4.7563        | (7.010)           | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.20   | Call | Bond Future | 1,036.9000            | 1.0369              | 1,173.7900      | 1.1738        | 13.202            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 |        |      | Bond Future | 8.8825                | 110.5143            | 8.7984          | 111.0114      | (0.947)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.21   | Call | Bond Future | 1,055.5300            | 1.0555              | 1,194.1000      | 1.1941        | 13.128            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.20   | Put  | Bond Future | 5,158.0100            | 5.1580              | 4,797.7800      | 4.7978        | (6.984)           | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.22   | Call | Bond Future | 1,074.3700            | 1.0744              | 1,214.6300      | 1.2146        | 13.055            | 0            | 0           | 0             |
| 2018/07/06 | R186             | 07/02/2019 | 8.22   | Put  | Bond Future | 5,071.8600            | 5.0719              | 4,715.0000      | 4.7150        | (7.036)           | 0            | 0           | 0             |
| 2018/07/06 | R197             | 02/08/2018 |        |      | Bond Future | 298.7387              | 298.7387            | 298.7736        | 298.7736      | 0.012             | 0.0000       | 0.0000      | 2,350         |
| 2018/07/06 | R197             | 01/11/2018 |        |      | Bond Future | 304.1339              | 304.1339            | 304.1702        | 304.1702      | 0.012             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R197             | 07/02/2019 |        |      | Bond Future | 302.7317              | 302.7317            | 302.7664        | 302.7664      | 0.011             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R202             | 02/08/2018 |        |      | Bond Future | 233.4839              | 233.4839            | 233.5136        | 233.5136      | 0.013             | 0.0000       | 0.0000      | 22,040        |
| 2018/07/06 | R202             | 01/11/2018 |        |      | Bond Future | 237.7007              | 237.7007            | 237.7314        | 237.7314      | 0.013             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R202             | 07/02/2019 |        |      | Bond Future | 238.4469              | 238.4469            | 238.4764        | 238.4764      | 0.012             | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R204             | 02/08/2018 | 8.99   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R204             | 02/08/2018 |        |      | Bond Future | 6.5910                | 101.5072            | 6.5834          | 101.5100      | (0.115)           | 0.0000       | 0.0000      | 10,270        |
| 2018/07/06 | R204             | 02/08/2018 | 8.98   | Call | Bond Future | 874.3200              | 0.8743              | 877.1300        | 0.8771        | 0.321             | 0            | 0           | 0             |
| 2018/07/06 | R204             | 02/08/2018 | 8.98   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R204             | 02/08/2018 | 8.99   | Call | Bond Future | 877.9500              | 0.8780              | 880.7600        | 0.8808        | 0.320             | 0            | 0           | 0             |
| 2018/07/06 | R204             | 02/08/2018 | 8.97   | Call | Bond Future | 870.7000              | 0.8707              | 873.5100        | 0.8735        | 0.323             | 0            | 0           | 0             |
| 2018/07/06 | R204             | 02/08/2018 | 8.97   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R207             | 02/08/2018 | 6.86   | Put  | Bond Future | 767.8000              | 0.7678              | 696.7000        | 0.6967        | (9.260)           | 0            | 0           | 0             |
| 2018/07/06 | R207             | 02/08/2018 | 6.85   | Call | Bond Future | 0.1200                | 0.0001              | 0.2500          | 0.0003        | 108.333           | 0            | 0           | 0             |
| 2018/07/06 | R207             | 02/08/2018 |        |      | Bond Future | 7.4304                | 100.2042            | 7.3773          | 100.2754      | (0.716)           | 0.0000       | 0.0000      | 21,440        |

| 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 |        |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|--------|
| 2018/07/06 | R207             | 02/08/2018 | 6.86   | Call | Bond Future |                       | 0.1400              | 0.0001          | 0.2800        | 0.0003            | 100.000      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 02/08/2018 | 6.85   | Put  | Bond Future | 781.3100              |                     | 0.7813          | 710.2000      | 0.7102            | (9.101)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 02/08/2018 | 6.87   | Call | Bond Future |                       | 0.1600              | 0.0002          | 0.3200        | 0.0003            | 100.000      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 02/08/2018 | 6.87   | Put  | Bond Future | 754.3000              |                     | 0.7543          | 683.2200      | 0.6832            | (9.423)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.76   | Put  | Bond Future | 803.5600              |                     | 0.8036          | 735.1600      | 0.7352            | (8.512)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 |        |      | Bond Future | 7.4638                |                     | 101.9910        | 7.3988        | 102.0638          | (0.870)      | 0.0000      | 0.0000        | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.75   | Call | Bond Future | 11.1000               |                     | 0.0111          | 15.3200       | 0.0153            | 38.018       | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.75   | Put  | Bond Future | 814.5300              |                     | 0.8145          | 746.0000      | 0.7460            | (8.413)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.76   | Call | Bond Future | 11.4500               |                     | 0.0115          | 15.8000       | 0.0158            | 37.991       | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.74   | Call | Bond Future | 10.8900               |                     | 0.0109          | 15.0100       | 0.0150            | 37.833       | 0           | 0             | 0      |
| 2018/07/06 | R207             | 01/11/2018 | 6.74   | Put  | Bond Future | 825.6400              |                     | 0.8256          | 757.0100      | 0.7570            | (8.312)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.52   | Call | Bond Future | 16.1600               |                     | 0.0162          | 21.3300       | 0.0213            | 31.993       | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.51   | Put  | Bond Future | 897.2800              |                     | 0.8973          | 829.2200      | 0.8292            | (7.585)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 |        |      | Bond Future | 7.5105                |                     | 100.3239        | 7.4271        | 100.3970          | (1.111)      | 0.0000      | 0.0000        | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.53   | Call | Bond Future | 16.7400               |                     | 0.0167          | 22.0600       | 0.0221            | 31.780       | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.53   | Put  | Bond Future | 880.6800              |                     | 0.8807          | 812.9200      | 0.8129            | (7.694)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.52   | Put  | Bond Future | 888.9700              |                     | 0.8890          | 821.0600      | 0.8211            | (7.639)      | 0           | 0             | 0      |
| 2018/07/06 | R207             | 07/02/2019 | 6.51   | Call | Bond Future | 15.6000               |                     | 0.0156          | 20.6200       | 0.0206            | 32.179       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 | 7.14   | Call | Bond Future | 4.0100                |                     | 0.0040          | 6.2600        | 0.0063            | 56.110       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 | 7.12   | Call | Bond Future | 3.5800                |                     | 0.0036          | 5.5700        | 0.0056            | 55.587       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 |        |      | Bond Future | 7.7258                |                     | 100.0690        | 7.6686        | 100.2020          | (0.741)      | 0.0000      | 0.0000        | 29,288 |
| 2018/07/06 | R208             | 02/08/2018 | 7.12   | Put  | Bond Future | 1,422.6600            |                     | 1.4227          | 1,291.6800    | 1.2917            | (9.207)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 | 7.14   | Put  | Bond Future | 1,375.8400            |                     | 1.3758          | 1,245.1200    | 1.2451            | (9.501)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 | 7.13   | Call | Bond Future | 3.7900                |                     | 0.0038          | 5.9100        | 0.0059            | 55.937       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 02/08/2018 | 7.13   | Put  | Bond Future | 1,399.2400            |                     | 1.3992          | 1,268.3900    | 1.2684            | (9.352)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.11   | Put  | Bond Future | 1,503.3900            |                     | 1.5034          | 1,383.3200    | 1.3833            | (7.987)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 |        |      | Bond Future | 7.7834                |                     | 98.4540         | 7.7195        | 98.5896           | (0.820)      | 0.0000      | 0.0000        | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.11   | Call | Bond Future | 61.9600               |                     | 0.0620          | 77.4600       | 0.0775            | 25.016       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.12   | Call | Bond Future | 63.4700               |                     | 0.0635          | 79.3400       | 0.0793            | 25.004       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.10   | Put  | Bond Future | 1,523.4200            |                     | 1.5234          | 1,402.9800    | 1.4030            | (7.906)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.12   | Put  | Bond Future | 1,483.3000            |                     | 1.4833          | 1,363.6000    | 1.3636            | (8.070)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 01/11/2018 | 7.10   | Call | Bond Future | 60.3800               |                     | 0.0604          | 75.5100       | 0.0755            | 25.058       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.07   | Call | Bond Future | 83.4000               |                     | 0.0834          | 101.8400      | 0.1018            | 22.110       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.08   | Put  | Bond Future | 1,573.0400            |                     | 1.5730          | 1,454.7600    | 1.4548            | (7.519)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.06   | Put  | Bond Future | 1,606.7800            |                     | 1.6068          | 1,487.6200    | 1.4876            | (7.416)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 |        |      | Bond Future | 7.8547                |                     | 100.3632        | 7.7826        | 100.5004          | (0.918)      | 0.0000      | 0.0000        | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.07   | Put  | Bond Future | 1,589.9500            |                     | 1.5900          | 1,471.2400    | 1.4712            | (7.466)      | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.08   | Call | Bond Future | 85.8700               |                     | 0.0859          | 104.7400      | 0.1047            | 21.975       | 0           | 0             | 0      |
| 2018/07/06 | R208             | 07/02/2019 | 7.06   | Call | Bond Future | 80.8400               |                     | 0.0808          | 98.8300       | 0.0988            | 22.254       | 0           | 0             | 0      |
| 2018/07/06 | R209             | 02/08/2018 | 9.66   | Call | Bond Future | 2,100.0300            |                     | 2.1000          | 2,357.1700    | 2.3572            | 12.245       | 0           | 0             | 435    |
| 2018/07/06 | R209             | 02/08/2018 | 8.96   | Put  | Bond Future | 3,472.8800            |                     | 3.4729          | 3,133.4000    | 3.1334            | (9.775)      | 0           | 0             | 0      |
| 2018/07/06 | R209             | 02/08/2018 | 8.49   | Call | Bond Future | 7.1000                |                     | 0.0071          | 9.4100        | 0.0094            | 32.535       | 0           | 0             | 500    |
| 2018/07/06 | R209             | 02/08/2018 | 8.46   | Put  | Bond Future | 7,046.3900            |                     | 7.0464          | 6,667.3900    | 6.6674            | (5.379)      | 0           | 0             | 0      |
| 2018/07/06 | R209             | 02/08/2018 | 10.38  | Call | Bond Future | 6,048.6000            |                     | 6.0486          | 6,416.3800    | 6.4164            | 6.080        | 0           | 0             | 0      |
| 2018/07/06 | R209             | 02/08/2018 | 9.21   | Call | Bond Future | 550.1500              |                     | 0.5502          | 656.2500      | 0.6563            | 19.286       | 0           | 0             | 0      |
| 2018/07/06 | R209             | 02/08/2018 | 10.39  | Put  | Bond Future | 37.2800               |                     | 0.0373          | 24.7100       | 0.0247            | (33.718)     | 0           | 0             | 0      |

| Deal Date  | Contract Details |            | Strike   | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | R209             | 02/08/2018 |          |      | Bond Future | 9.4329                |                     | 75.0786                     | 9.3768                | 75.4594               | (0.595)           | 0.0000       | 0.0000      | 125,373       |
| 2018/07/06 | R209             | 02/08/2018 | 10.21    | Call | Bond Future | 5,065.2300            |                     | 5.0652                      | 5,421.9500            | 5.4220                | 7.043             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 10.21    | Put  | Bond Future | 78.4700               |                     | 0.0785                      | 54.3500               | 0.0543                | (30.738)          | 0            | 0           | 435           |
| 2018/07/06 | R209             | 02/08/2018 | 8.96     | Call | Bond Future | 168.4300              |                     | 0.1684                      | 209.7900              | 0.2098                | 24.556            | 0            | 0           | 5,000         |
| 2018/07/06 | R209             | 02/08/2018 | 9.43     | Call | Bond Future | 1,166.8200            |                     | 1.1668                      | 1,347.8600            | 1.3479                | 15.516            | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 9.43     | Put  | Bond Future | 1,186.7700            |                     | 1.1868                      | 986.9700              | 0.9870                | (16.836)          | 0            | 0           | 5,000         |
| 2018/07/06 | R209             | 02/08/2018 | 10.84    | Call | Bond Future | 8,667.2600            |                     | 8.6673                      | 9,046.6300            | 9.0466                | 4.377             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 10.84    | Put  | Bond Future | 3.4100                |                     | 0.0034                      | 1.9400                | 0.0019                | (43.109)          | 0            | 0           | 435           |
| 2018/07/06 | R209             | 02/08/2018 | 8.83     | Call | Bond Future | 78.0500               |                     | 0.0780                      | 99.4100               | 0.0994                | 27.367            | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 8.83     | Put  | Bond Future | 4,329.1600            |                     | 4.3292                      | 3,969.6800            | 3.9697                | (8.304)           | 0            | 0           | 500           |
| 2018/07/06 | R209             | 02/08/2018 | 8.49     | Put  | Bond Future | 6,816.3300            |                     | 6.8163                      | 6,437.8000            | 6.4378                | (5.553)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 9.21     | Put  | Bond Future | 2,081.1400            |                     | 2.0811                      | 1,806.4000            | 1.8064                | (13.201)          | 0            | 0           | 500           |
| 2018/07/06 | R209             | 02/08/2018 | 9.66     | Put  | Bond Future | 588.1300              |                     | 0.5881                      | 464.4300              | 0.4644                | (21.033)          | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 8.46     | Call | Bond Future | 5.5800                |                     | 0.0056                      | 7.4200                | 0.0074                | 32.975            | 0            | 0           | 5,000         |
| 2018/07/06 | R209             | 02/08/2018 | 10.38    | Put  | Bond Future | 38.9000               |                     | 0.0389                      | 25.8400               | 0.0258                | (33.573)          | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 10.39    | Call | Bond Future | 6,106.4300            |                     | 6.1064                      | 6,474.7000            | 6.4747                | 6.031             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 10.40    | Call | Bond Future | 6,164.2500            |                     | 6.1642                      | 6,532.9800            | 6.5330                | 5.982             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 02/08/2018 | 10.40    | Put  | Bond Future | 35.7300               |                     | 0.0357                      | 23.6200               | 0.0236                | (33.893)          | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 1,016.00 | Call | Bond Future | 72,381.7900           |                     | 72.3818                     | 72,769.6900           | 72.7697               | 0.536             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 1,015.99 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.34     | Put  | Bond Future | 2,974.9400            |                     | 2.9749                      | 2,755.9800            | 2.7560                | (7.360)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.97     | Call | Bond Future | 4,370.7200            |                     | 4.3707                      | 4,638.0500            | 4.6381                | 6.116             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.64     | Call | Bond Future | 2,983.4200            |                     | 2.9834                      | 3,202.7600            | 3.2028                | 7.352             | 0            | 0           | 2,000         |
| 2018/07/06 | R209             | 01/11/2018 | 9.98     | Put  | Bond Future | 1,260.4900            |                     | 1.2605                      | 1,141.2000            | 1.1412                | (9.464)           | 0            | 0           | 2,000         |
| 2018/07/06 | R209             | 01/11/2018 | 10.00    | Call | Bond Future | 4,506.7400            |                     | 4.5067                      | 4,777.8900            | 4.7779                | 6.017             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 |          |      | Bond Future | 9.4924                |                     | 73.2697                     | 9.4346                | 73.6576               | (0.609)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 1,016.01 | Call | Bond Future | 72,381.7900           |                     | 72.3818                     | 72,769.6900           | 72.7697               | 0.536             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 1,016.01 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 8.89     | Put  | Bond Future | 5,000.9300            |                     | 5.0009                      | 4,705.4700            | 4.7055                | (5.908)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 8.89     | Call | Bond Future | 804.1000              |                     | 0.8041                      | 896.5400              | 0.8965                | 11.496            | 0            | 0           | 2,000         |
| 2018/07/06 | R209             | 01/11/2018 | 1,016.00 | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 1,015.99 | Call | Bond Future | 72,381.7800           |                     | 72.3818                     | 72,769.6800           | 72.7697               | 0.536             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.34     | Call | Bond Future | 1,945.6000            |                     | 1.9456                      | 2,114.5400            | 2.1145                | 8.683             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.97     | Put  | Bond Future | 1,277.9400            |                     | 1.2779                      | 1,157.3700            | 1.1574                | (9.435)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.64     | Put  | Bond Future | 2,006.1500            |                     | 2.0062                      | 1,837.5900            | 1.8376                | (8.402)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.98     | Call | Bond Future | 4,415.9300            |                     | 4.4159                      | 4,684.5400            | 4.6845                | 6.083             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 10.00    | Put  | Bond Future | 1,226.2500            |                     | 1.2263                      | 1,109.5000            | 1.1095                | (9.521)           | 0            | 0           | 5,850         |
| 2018/07/06 | R209             | 01/11/2018 | 9.94     | Call | Bond Future | 4,236.1200            |                     | 4.2361                      | 4,499.5400            | 4.4995                | 6.218             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 9.94     | Put  | Bond Future | 1,331.8100            |                     | 1.3318                      | 1,207.3300            | 1.2073                | (9.347)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 10.57    | Call | Bond Future | 7,257.0300            |                     | 7.2570                      | 7,584.3100            | 7.5843                | 4.510             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 01/11/2018 | 10.57    | Put  | Bond Future | 549.0200              |                     | 0.5490                      | 488.4000              | 0.4884                | (11.041)          | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.97     | Put  | Bond Future | 5,636.3900            |                     | 5.6364                      | 5,367.9300            | 5.3679                | (4.763)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 |          |      | Bond Future | 9.5574                |                     | 74.6905                     | 9.4979                | 75.0851               | (0.623)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.96     | Call | Bond Future | 1,575.3700            |                     | 1.5754                      | 1,700.1900            | 1.7002                | 7.923             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.96     | Put  | Bond Future | 5,683.5100            |                     | 5.6835                      | 5,413.7500            | 5.4138                | (4.746)           | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.97     | Call | Bond Future | 1,599.7700            |                     | 1.5998                      | 1,725.8900            | 1.7259                | 7.884             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.95     | Call | Bond Future | 1,550.9800            |                     | 1.5510                      | 1,674.4800            | 1.6745                | 7.963             | 0            | 0           | 0             |
| 2018/07/06 | R209             | 07/02/2019 | 8.95     | Put  | Bond Future | 5,730.7400            |                     | 5.7307                      | 5,459.6600            | 5.4597                | (4.730)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/07/06 | R210             | 02/08/2018 |        |      | Bond Future | 186.9119              |                     | 186.9119                    | 186.3039              | 186.3039              | (0.325)           | 0.0000       | 0.0000      | 2,179         |
| 2018/07/06 | R210             | 01/11/2018 |        |      | Bond Future | 187.7875              |                     | 187.7875                    | 187.1689              | 187.1689              | (0.329)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R210             | 07/02/2019 |        |      | Bond Future | 191.4637              |                     | 191.4637                    | 190.8315              | 190.8315              | (0.330)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R212             | 02/08/2018 |        |      | Bond Future | 153.3463              |                     | 153.3463                    | 153.2093              | 153.2093              | (0.089)           | 0.0000       | 0.0000      | 4,777         |
| 2018/07/06 | R212             | 01/11/2018 |        |      | Bond Future | 156.1157              |                     | 156.1157                    | 155.9766              | 155.9766              | (0.089)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R212             | 07/02/2019 |        |      | Bond Future | 157.0182              |                     | 157.0182                    | 156.8753              | 156.8753              | (0.091)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R213             | 02/08/2018 | 9.06   | Call | Bond Future | 654.7100              |                     | 0.6547                      | 845.8400              | 0.8458                | 29.193            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 02/08/2018 | 9.05   | Put  | Bond Future | 1,741.6000            |                     | 1.7416                      | 1,394.8900            | 1.3949                | (19.908)          | 0            | 0           | 0             |
| 2018/07/06 | R213             | 02/08/2018 |        |      | Bond Future | 9.2189                |                     | 86.7211                     | 9.1375                | 87.2541               | (0.884)           | 0.0000       | 0.0000      | 33,503        |
| 2018/07/06 | R213             | 02/08/2018 | 9.07   | Call | Bond Future | 679.0400              |                     | 0.6790                      | 875.0400              | 0.8750                | 28.864            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 02/08/2018 | 9.07   | Put  | Bond Future | 1,657.0700            |                     | 1.6571                      | 1,320.0700            | 1.3201                | (20.337)          | 0            | 0           | 0             |
| 2018/07/06 | R213             | 02/08/2018 | 9.06   | Put  | Bond Future | 1,698.9600            |                     | 1.6990                      | 1,357.0900            | 1.3571                | (20.122)          | 0            | 0           | 0             |
| 2018/07/06 | R213             | 02/08/2018 | 9.05   | Call | Bond Future | 631.0600              |                     | 0.6311                      | 817.3500              | 0.8173                | 29.520            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.65   | Call | Bond Future | 644.8200              |                     | 0.6448                      | 767.4200              | 0.7674                | 19.013            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.64   | Put  | Bond Future | 4,902.2900            |                     | 4.9023                      | 4,480.0100            | 4.4800                | (8.614)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 |        |      | Bond Future | 9.2841                |                     | 84.7215                     | 9.1999                | 85.2642               | (0.907)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.66   | Call | Bond Future | 660.7400              |                     | 0.6607                      | 785.5400              | 0.7855                | 18.888            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.66   | Put  | Bond Future | 4,796.9400            |                     | 4.7969                      | 4,379.0600            | 4.3791                | (8.711)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.65   | Put  | Bond Future | 4,849.5200            |                     | 4.8495                      | 4,429.4400            | 4.4294                | (8.662)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 01/11/2018 | 8.64   | Call | Bond Future | 629.0200              |                     | 0.6290                      | 749.4200              | 0.7494                | 19.141            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.68   | Call | Bond Future | 1,268.3400            |                     | 1.2683                      | 1,430.1200            | 1.4301                | 12.755            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 |        |      | Bond Future | 9.3575                |                     | 86.3645                     | 9.2702                | 86.9168               | (0.933)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.68   | Put  | Bond Future | 5,689.2200            |                     | 5.6892                      | 5,298.6800            | 5.2987                | (6.865)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.69   | Call | Bond Future | 1,289.6000            |                     | 1.2896                      | 1,453.2100            | 1.4532                | 12.687            | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.70   | Put  | Bond Future | 5,596.9800            |                     | 5.5970                      | 5,210.1100            | 5.2101                | (6.912)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.69   | Put  | Bond Future | 5,642.9600            |                     | 5.6430                      | 5,254.2500            | 5.2542                | (6.888)           | 0            | 0           | 0             |
| 2018/07/06 | R213             | 07/02/2019 | 8.70   | Call | Bond Future | 1,311.0700            |                     | 1.3111                      | 1,476.5200            | 1.4765                | 12.619            | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 | 8.96   | Call | Bond Future | 75.2200               |                     | 0.0752                      | 90.6300               | 0.0906                | 20.487            | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 |        |      | Bond Future | 9.5727                |                     | 74.6102                     | 9.5267                | 74.9368               | (0.481)           | 0.0000       | 0.0000      | 30,070        |
| 2018/07/06 | R214             | 02/08/2018 | 8.94   | Call | Bond Future | 66.6400               |                     | 0.0666                      | 80.4000               | 0.0804                | 20.648            | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 | 8.94   | Put  | Bond Future | 4,774.1000            |                     | 4.7741                      | 4,461.2800            | 4.4613                | (6.552)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 | 8.96   | Put  | Bond Future | 4,626.4700            |                     | 4.6265                      | 4,315.3000            | 4.3153                | (6.726)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 | 8.95   | Call | Bond Future | 70.8200               |                     | 0.0708                      | 85.3800               | 0.0854                | 20.559            | 0            | 0           | 0             |
| 2018/07/06 | R214             | 02/08/2018 | 8.95   | Put  | Bond Future | 4,700.1100            |                     | 4.7001                      | 4,388.0900            | 4.3881                | (6.639)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 | 8.99   | Put  | Bond Future | 5,467.9000            |                     | 5.4679                      | 5,205.9600            | 5.2060                | (4.791)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 | 8.98   | Call | Bond Future | 716.4200              |                     | 0.7164                      | 785.7700              | 0.7858                | 9.680             | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 |        |      | Bond Future | 9.6328                |                     | 72.6480                     | 9.5854                | 72.9806               | (0.492)           | 0.0000       | 0.0000      | 11,522        |
| 2018/07/06 | R214             | 01/11/2018 | 8.99   | Call | Bond Future | 734.5400              |                     | 0.7345                      | 805.2000              | 0.8052                | 9.620             | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 | 8.98   | Put  | Bond Future | 5,527.2900            |                     | 5.5273                      | 5,264.0400            | 5.2640                | (4.763)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 | 9.00   | Call | Bond Future | 753.0800              |                     | 0.7531                      | 825.0600              | 0.8251                | 9.558             | 0            | 0           | 0             |
| 2018/07/06 | R214             | 01/11/2018 | 9.00   | Put  | Bond Future | 5,409.0400            |                     | 5.4090                      | 5,148.4200            | 5.1484                | (4.818)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 07/02/2019 | 9.05   | Put  | Bond Future | 6,321.4000            |                     | 6.3214                      | 6,084.2900            | 6.0843                | (3.751)           | 0            | 0           | 0             |
| 2018/07/06 | R214             | 07/02/2019 |        |      | Bond Future | 9.6998                |                     | 74.0568                     | 9.6510                | 74.3950               | (0.502)           | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R214             | 07/02/2019 | 9.04   | Call | Bond Future | 1,569.3500            |                     | 1.5694                      | 1,669.3500            | 1.6694                | 6.372             | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/07/06 | R214             | 07/02/2019 | 9.04   | Put  | Bond Future | 6,373.3300                     | 6.3733                         | 6,135.1400               | 6.1351                   | (3.737)              | 0            | 0           | 0             |
| 2018/07/06 | R214             | 07/02/2019 | 9.05   | Call | Bond Future | 1,594.0200                     | 1.5940                         | 1,695.1000               | 1.6951                   | 6.341                | 0            | 0           | 0             |
| 2018/07/06 | R214             | 07/02/2019 | 9.03   | Call | Bond Future | 1,545.1100                     | 1.5451                         | 1,644.0200               | 1.6440                   | 6.401                | 0            | 0           | 0             |
| 2018/07/06 | R214             | 07/02/2019 | 9.03   | Put  | Bond Future | 6,425.8100                     | 6.4258                         | 6,186.5300               | 6.1865                   | (3.724)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 | 8.98   | Call | Bond Future | 74.0400                        | 0.0740                         | 87.3100                  | 0.0873                   | 17.923               | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 | 8.97   | Put  | Bond Future | 6,219.3000                     | 6.2193                         | 5,860.0100               | 5.8600                   | (5.777)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 |        |      | Bond Future | 9.6130                         | 95.3741                        | 9.5721                   | 95.7458                  | (0.426)              | 0.0000       | 0.0000      | 84,545        |
| 2018/07/06 | R248             | 02/08/2018 | 8.99   | Call | Bond Future | 78.9300                        | 0.0789                         | 93.0400                  | 0.0930                   | 17.877               | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 | 8.99   | Put  | Bond Future | 6,026.9000                     | 6.0269                         | 5,669.2400               | 5.6692                   | (5.934)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 | 8.98   | Put  | Bond Future | 6,122.9000                     | 6.1229                         | 5,764.4000               | 5.7644                   | (5.855)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 02/08/2018 | 8.97   | Call | Bond Future | 69.3800                        | 0.0694                         | 81.8600                  | 0.0819                   | 17.988               | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 | 9.03   | Call | Bond Future | 896.4300                       | 0.8964                         | 973.7300                 | 0.9737                   | 8.623                | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 |        |      | Bond Future | 9.6741                         | 92.6423                        | 9.6318                   | 93.0210                  | (0.437)              | 0.0000       | 0.0000      | 20,516        |
| 2018/07/06 | R248             | 01/11/2018 | 9.01   | Call | Bond Future | 849.1800                       | 0.8492                         | 923.4300                 | 0.9234                   | 8.744                | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 | 9.01   | Put  | Bond Future | 7,136.0900                     | 7.1361                         | 6,831.7200               | 6.8317                   | (4.265)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 | 9.03   | Put  | Bond Future | 6,983.1300                     | 6.9831                         | 6,681.8100               | 6.6818                   | (4.315)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 | 9.02   | Call | Bond Future | 872.5200                       | 0.8725                         | 948.2900                 | 0.9483                   | 8.684                | 0            | 0           | 0             |
| 2018/07/06 | R248             | 01/11/2018 | 9.02   | Put  | Bond Future | 7,059.2400                     | 7.0592                         | 6,756.3900               | 6.7564                   | (4.290)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.06   | Put  | Bond Future | 8,255.2200                     | 8.2552                         | 7,978.7700               | 7.9788                   | (3.349)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 |        |      | Bond Future | 9.7421                         | 94.4389                        | 9.6986                   | 94.8238                  | (0.447)              | 0.0000       | 0.0000      | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.06   | Call | Bond Future | 1,874.3600                     | 1.8744                         | 1,982.8500               | 1.9828                   | 5.788                | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.05   | Put  | Bond Future | 8,324.2800                     | 8.3243                         | 8,046.5900               | 8.0466                   | (3.336)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.07   | Call | Bond Future | 1,905.1300                     | 1.9051                         | 2,014.8700               | 2.0149                   | 5.760                | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.07   | Put  | Bond Future | 8,186.8700                     | 8.1869                         | 7,911.6700               | 7.9117                   | (3.361)              | 0            | 0           | 0             |
| 2018/07/06 | R248             | 07/02/2019 | 9.05   | Call | Bond Future | 1,844.1300                     | 1.8441                         | 1,951.3800               | 1.9514                   | 5.816                | 0            | 0           | 0             |

**Total**

**1036276**