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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/10/2019 TO 31/10/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/10/31 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2025             | 07/11/2019 |        |      | Bond Future        | 137.4612                    | 137.4612                    | 137.2911              | 137.2911              | (0.124)           | 0.0000       | 0.0000      | 731           |
| 2019/10/31 | 2025             | 06/02/2020 |        |      | Bond Future        | 138.5008                    | 138.5008                    | 138.3272              | 138.3272              | (0.125)           | 0.0000       | 0.0000      | 1,933         |
| 2019/10/31 | 2025             | 07/05/2020 |        |      | Bond Future        | 141.0497                    | 141.0497                    | 140.8731              | 140.8731              | (0.125)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2025             | 06/08/2020 |        |      | Bond Future        | 142.1944                    | 142.1944                    | 142.0145              | 142.0145              | (0.126)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2029             | 07/11/2019 |        |      | Bond Future        | 101.3256                    | 101.3256                    | 101.0687              | 101.0687              | (0.254)           | 0.0000       | 0.0000      | 1,301         |
| 2019/10/31 | 2029             | 06/02/2020 |        |      | Bond Future        | 103.1784                    | 103.1784                    | 102.9166              | 102.9166              | (0.254)           | 0.0000       | 0.0000      | 3,860         |
| 2019/10/31 | 2029             | 07/05/2020 |        |      | Bond Future        | 103.9649                    | 103.9649                    | 103.6983              | 103.6983              | (0.256)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2029             | 06/08/2020 |        |      | Bond Future        | 105.9181                    | 105.9181                    | 105.6466              | 105.6466              | (0.256)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.49   | Put  | Bond Future        | 32.2800                     | 0.0323                      | 43.4000               | 0.0434                | 34.449            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.76   | Put  | Bond Future        | 1.5700                      | 0.0016                      | 1.6900                | 0.0017                | 7.643             | 0            | 0           | 5,500         |
| 2019/10/31 | 2030             | 07/11/2019 | 9.30   | Put  | Bond Future        | 172.3000                    | 0.1723                      | 245.1100              | 0.2451                | 42.258            | 0            | 0           | 2,750         |
| 2019/10/31 | 2030             | 07/11/2019 | 9.20   | Put  | Bond Future        | 354.6500                    | 0.3547                      | 494.4100              | 0.4944                | 39.408            | 0            | 0           | 2,750         |
| 2019/10/31 | 2030             | 07/11/2019 | 8.40   | Put  | Bond Future        | 4,769.1600                  | 4.7692                      | 5,168.9900            | 5.1690                | 8.384             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 |        |      | Bond Future        | 9.1411                      | 94.7639                     | 9.2056                | 94.3640               | 0.705             | 0.0000       | 0.0000      | 25,037        |
| 2019/10/31 | 2030             | 07/11/2019 | 9.48   | Call | Bond Future        | 2,113.3900                  | 2.1134                      | 1,726.1200            | 1.7261                | (18.325)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.48   | Put  | Bond Future        | 35.6000                     | 0.0356                      | 48.1700               | 0.0482                | 35.309            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.10   | Put  | Bond Future        | 650.8200                    | 0.6508                      | 871.9900              | 0.8720                | 33.983            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.10   | Call | Bond Future        | 394.2800                    | 0.3943                      | 215.6100              | 0.2156                | (45.316)          | 0            | 0           | 5,500         |
| 2019/10/31 | 2030             | 07/11/2019 | 8.60   | Put  | Bond Future        | 3,451.7700                  | 3.4518                      | 3,850.8300            | 3.8508                | 11.561            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 8.60   | Call | Bond Future        | 0.8800                      | 0.0009                      | 0.1000                | 0.0001                | (88.636)          | 0            | 0           | 5,500         |
| 2019/10/31 | 2030             | 07/11/2019 | 9.30   | Call | Bond Future        | 1,154.1700                  | 1.1542                      | 827.1400              | 0.8271                | (28.335)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.05   | Call | Bond Future        | 275.0600                    | 0.2751                      | 136.8400              | 0.1368                | (50.251)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.05   | Put  | Bond Future        | 844.6600                    | 0.8447                      | 1,106.2800            | 1.1063                | 30.973            | 0            | 0           | 5,403         |
| 2019/10/31 | 2030             | 07/11/2019 | 9.49   | Call | Bond Future        | 2,170.4500                  | 2.1704                      | 1,781.7300            | 1.7817                | (17.910)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.76   | Call | Bond Future        | 3,749.7600                  | 3.7498                      | 3,350.0400            | 3.3500                | (10.660)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.85   | Put  | Bond Future        | 0.4900                      | 0.0005                      | 0.4800                | 0.0005                | (2.041)           | 0            | 0           | 2,500         |
| 2019/10/31 | 2030             | 07/11/2019 | 8.57   | Put  | Bond Future        | 3,647.6000                  | 3.6476                      | 4,047.0100            | 4.0470                | 10.950            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.20   | Call | Bond Future        | 720.0700                    | 0.7201                      | 459.9900              | 0.4600                | (36.119)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.25   | Call | Bond Future        | 924.5600                    | 0.9246                      | 628.6400              | 0.6286                | (32.007)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 8.40   | Call | Bond Future        | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.47   | Call | Bond Future        | 2,056.5900                  | 2.0566                      | 1,670.9100            | 1.6709                | (18.753)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.47   | Put  | Bond Future        | 39.2200                     | 0.0392                      | 53.3800               | 0.0534                | 36.104            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.12   | Put  | Bond Future        | 581.8000                    | 0.5818                      | 786.3600              | 0.7864                | 35.160            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.12   | Call | Bond Future        | 450.0900                    | 0.4501                      | 254.8100              | 0.2548                | (43.387)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.70   | Call | Bond Future        | 3,396.9900                  | 3.3970                      | 2,997.6200            | 2.9976                | (11.757)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.70   | Put  | Bond Future        | 3.2700                      | 0.0033                      | 3.7400                | 0.0037                | 14.373            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.35   | Call | Bond Future        | 1,403.3500                  | 1.4034                      | 1,051.8500            | 1.0519                | (25.047)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 9.35   | Put  | Bond Future        | 115.3000                    | 0.1153                      | 163.6400              | 0.1636                | 41.925            | 0            | 0           | 2,500         |
| 2019/10/31 | 2030             | 07/11/2019 | 9.85   | Call | Bond Future        | 4,276.8600                  | 4.2769                      | 3,877.0100            | 3.8770                | (9.349)           | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 8.57   | Call | Bond Future        | 0.4800                      | 0.0005                      | 0.0500                | 0.0001                | (89.583)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 8.95   | Call | Bond Future        | 116.7700                    | 0.1168                      | 46.0000               | 0.0460                | (60.606)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/11/2019 | 8.95   | Put  | Bond Future        | 1,316.7000                  | 1.3167                      | 1,645.7700            | 1.6458                | 24.992            | 0            | 0           | 5,070         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 2030             | 07/11/2019 | 9.25   | Put  | Bond Future | 250.2300              | 0.2502              | 354.1500        | 0.3541        | 41.530            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 8.40   | Call | Bond Future | 235.3800              | 0.2354              | 184.3500        | 0.1843        | (21.680)          | 0            | 0           | 5,820         |
| 2019/10/31 | 2030             | 06/02/2020 | 9.25   | Call | Bond Future | 1,949.0900            | 1.9491              | 1,719.0200      | 1.7190        | (11.804)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.14   | Call | Bond Future | 1,603.4400            | 1.6034              | 1,400.3100      | 1.4003        | (12.668)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.15   | Put  | Bond Future | 1,988.3400            | 1.9883              | 2,190.0100      | 2.1900        | 10.143            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 |        |      | Bond Future | 9.2080                | 92.4644             | 9.2750          | 92.0572       | 0.727             | 0.0000       | 0.0000      | 76,698        |
| 2019/10/31 | 2030             | 06/02/2020 | 9.00   | Put  | Bond Future | 2,498.2200            | 2.4982              | 2,737.3400      | 2.7373        | 9.572             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.00   | Call | Bond Future | 1,217.5600            | 1.2176              | 1,049.4300      | 1.0494        | (13.809)          | 0            | 0           | 5,820         |
| 2019/10/31 | 2030             | 06/02/2020 | 8.40   | Put  | Bond Future | 5,342.7100            | 5.3427              | 5,698.9300      | 5.6989        | 6.667             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.25   | Put  | Bond Future | 1,693.6700            | 1.6937              | 1,870.8500      | 1.8709        | 10.461            | 0            | 0           | 5,000         |
| 2019/10/31 | 2030             | 06/02/2020 | 9.14   | Put  | Bond Future | 2,019.7700            | 2.0198              | 2,223.8900      | 2.2239        | 10.106            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.15   | Call | Bond Future | 1,633.3500            | 1.6334              | 1,427.7700      | 1.4278        | (12.586)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.16   | Call | Bond Future | 1,663.5700            | 1.6636              | 1,455.5500      | 1.4556        | (12.504)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/02/2020 | 9.16   | Put  | Bond Future | 1,957.2800            | 1.9573              | 2,156.5100      | 2.1565        | 10.179            | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.78   | Put  | Bond Future | 4,261.3800            | 4.2614              | 4,525.3500      | 4.5254        | 6.194             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.79   | Call | Bond Future | 1,235.7800            | 1.2358              | 1,083.9800      | 1.0840        | (12.284)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 |        |      | Bond Future | 9.2790                | 94.1437             | 9.3486          | 93.7292       | 0.750             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.80   | Call | Bond Future | 1,256.9000            | 1.2569              | 1,103.8900      | 1.1039        | (12.174)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.80   | Put  | Bond Future | 4,179.0100            | 4.1790              | 4,440.5400      | 4.4405        | 6.258             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.78   | Call | Bond Future | 1,214.6400            | 1.2146              | 1,064.0700      | 1.0641        | (12.396)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 07/05/2020 | 8.79   | Put  | Bond Future | 4,220.1800            | 4.2202              | 4,482.9200      | 4.4829        | 6.226             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.11   | Call | Bond Future | 2,488.5900            | 2.4886              | 2,119.6000      | 2.1196        | (14.827)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 |        |      | Bond Future | 9.3484                | 91.8817             | 9.4208          | 91.4595       | 0.774             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.09   | Call | Bond Future | 2,431.4100            | 2.4314              | 2,066.6000      | 2.0666        | (15.004)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.09   | Put  | Bond Future | 3,959.8800            | 3.9599              | 4,017.3000      | 4.0173        | 1.450             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.11   | Put  | Bond Future | 3,897.5900            | 3.8976              | 3,950.8300      | 3.9508        | 1.366             | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.10   | Call | Bond Future | 2,459.9200            | 2.4599              | 2,093.1700      | 2.0932        | (14.909)          | 0            | 0           | 0             |
| 2019/10/31 | 2030             | 06/08/2020 | 9.10   | Put  | Bond Future | 3,928.6300            | 3.9286              | 3,984.1100      | 3.9841        | 1.412             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 | 9.71   | Call | Bond Future | 1,623.8800            | 1.6239              | 1,315.9600      | 1.3160        | (18.962)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 | 9.70   | Put  | Bond Future | 144.2500              | 0.1443              | 170.9400        | 0.1709        | 18.503            | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 |        |      | Bond Future | 9.4866                | 92.0538             | 9.5359          | 91.7219       | 0.520             | 0.0000       | 0.0000      | 20,069        |
| 2019/10/31 | 2032             | 07/11/2019 | 9.72   | Call | Bond Future | 1,679.8000            | 1.6798              | 1,369.3300      | 1.3693        | (18.483)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 | 9.72   | Put  | Bond Future | 123.5600              | 0.1236              | 144.9500        | 0.1449        | 17.311            | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 | 9.71   | Put  | Bond Future | 133.5700              | 0.1336              | 157.5100        | 0.1575        | 17.923            | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/11/2019 | 9.70   | Call | Bond Future | 1,568.5700            | 1.5686              | 1,263.4000      | 1.2634        | (19.455)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 | 9.40   | Put  | Bond Future | 2,627.4500            | 2.6275              | 2,797.0900      | 2.7971        | 6.456             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 |        |      | Bond Future | 9.5596                | 93.7142             | 9.6107          | 93.3762       | 0.534             | 0.0000       | 0.0000      | 55,897        |
| 2019/10/31 | 2032             | 06/02/2020 | 9.39   | Call | Bond Future | 1,530.9000            | 1.5309              | 1,364.3900      | 1.3644        | (10.877)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 | 9.39   | Put  | Bond Future | 2,665.3100            | 2.6653              | 2,836.8200      | 2.8368        | 6.435             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 | 9.40   | Call | Bond Future | 1,560.4800            | 1.5605              | 1,392.1000      | 1.3921        | (10.790)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 | 9.38   | Call | Bond Future | 1,501.6500            | 1.5016              | 1,337.1900      | 1.3372        | (10.952)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/02/2020 | 9.38   | Put  | Bond Future | 2,703.5700            | 2.7036              | 2,877.1300      | 2.8771        | 6.420             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/05/2020 | 9.19   | Call | Bond Future | 1,549.6600            | 1.5497              | 1,338.4600      | 1.3385        | (13.629)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/05/2020 |        |      | Bond Future | 9.6344                | 91.2567             | 9.6873          | 90.9127       | 0.549             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2032             | 07/05/2020 | 9.17   | Call | Bond Future | 1,501.3700            | 1.5014              | 1,291.0400      | 1.2910        | (14.009)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/05/2020 | 9.17   | Put  | Bond Future | 4,598.7400            | 4.5987              | 4,732.4800      | 4.7325        | 2.908             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/05/2020 | 9.19   | Put  | Bond Future | 4,510.6500            | 4.5106              | 4,643.5200      | 4.6435        | 2.946             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 2032             | 07/05/2020 | 9.18   | Call | Bond Future | 1,525.4000            | 1.5254              | 1,314.7400      | 1.3147        | (13.810)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 07/05/2020 | 9.18   | Put  | Bond Future | 4,554.5400            | 4.5545              | 4,687.9500      | 4.6880        | 2.929             | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.46   | Put  | Bond Future | 4,376.8300            | 4.3768              | 4,359.7300      | 4.3597        | (0.391)           | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.45   | Call | Bond Future | 2,746.4300            | 2.7464              | 2,379.2600      | 2.3793        | (13.369)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 |        |      | Bond Future | 9.7070                | 92.9501             | 9.7618          | 92.5996       | 0.565             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.46   | Call | Bond Future | 2,775.8000            | 2.7758              | 2,408.2100      | 2.4082        | (13.243)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.45   | Put  | Bond Future | 4,413.1000            | 4.4131              | 4,396.4200      | 4.3964        | (0.378)           | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.47   | Call | Bond Future | 2,805.6600            | 2.8057              | 2,437.6800      | 2.4377        | (13.116)          | 0            | 0           | 0             |
| 2019/10/31 | 2032             | 06/08/2020 | 9.47   | Put  | Bond Future | 4,341.1100            | 4.3411              | 4,323.6200      | 4.3236        | (0.403)           | 0            | 0           | 0             |
| 2019/10/31 | 2033             | 07/11/2019 |        |      | Bond Future | 101.7895              | 101.7895            | 101.3261        | 101.3261      | (0.455)           | 0.0000       | 0.0000      | 170           |
| 2019/10/31 | 2033             | 06/02/2020 |        |      | Bond Future | 103.6508              | 103.6508            | 103.1788        | 103.1788      | (0.455)           | 0.0000       | 0.0000      | 6,260         |
| 2019/10/31 | 2033             | 07/05/2020 |        |      | Bond Future | 104.3630              | 104.3630            | 103.8823        | 103.8823      | (0.461)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2033             | 06/08/2020 |        |      | Bond Future | 106.3236              | 106.3236            | 105.8340        | 105.8340      | (0.460)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2037             | 07/11/2019 | 9.97   | Call | Bond Future | 1,125.7300            | 1.1257              | 904.4500        | 0.9044        | (19.657)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/11/2019 |        |      | Bond Future | 9.8667                | 91.1636             | 9.9060          | 90.8698       | 0.398             | 0.0000       | 0.0000      | 31,981        |
| 2019/10/31 | 2037             | 07/11/2019 | 9.95   | Call | Bond Future | 1,026.7500            | 1.0267              | 814.5000        | 0.8145        | (20.672)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/11/2019 | 9.95   | Put  | Bond Future | 405.2500              | 0.4052              | 486.7700        | 0.4868        | 20.116            | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/11/2019 | 9.97   | Put  | Bond Future | 355.9400              | 0.3559              | 428.4300        | 0.4284        | 20.366            | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/11/2019 | 9.96   | Call | Bond Future | 1,075.6800            | 1.0757              | 858.8200        | 0.8588        | (20.160)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/11/2019 | 9.96   | Put  | Bond Future | 379.9900              | 0.3800              | 456.9000        | 0.4569        | 20.240            | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 | 9.67   | Call | Bond Future | 1,418.9100            | 1.4189              | 1,266.9700      | 1.2670        | (10.708)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 | 9.66   | Put  | Bond Future | 3,506.3400            | 3.5063              | 3,654.2500      | 3.6543        | 4.218             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 |        |      | Bond Future | 9.9411                | 88.5487             | 9.9817          | 88.2494       | 0.408             | 0.0000       | 0.0000      | 63,949        |
| 2019/10/31 | 2037             | 06/02/2020 | 9.68   | Call | Bond Future | 1,448.4600            | 1.4485              | 1,295.9500      | 1.2959        | (10.529)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 | 9.68   | Put  | Bond Future | 3,411.8300            | 3.4118              | 3,558.5800      | 3.5586        | 4.301             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 | 9.67   | Put  | Bond Future | 3,458.7700            | 3.4588              | 3,606.0900      | 3.6061        | 4.259             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/02/2020 | 9.66   | Call | Bond Future | 1,389.8900            | 1.3899              | 1,238.5400      | 1.2385        | (10.889)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.60   | Put  | Bond Future | 4,978.1300            | 4.9781              | 5,137.7400      | 5.1377        | 3.206             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.59   | Call | Bond Future | 1,818.6000            | 1.8186              | 1,674.1200      | 1.6741        | (7.945)           | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 |        |      | Bond Future | 10.0184               | 90.1568             | 10.0602         | 89.8522       | 0.418             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.60   | Call | Bond Future | 1,846.8300            | 1.8468              | 1,701.7800      | 1.7018        | (7.854)           | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.59   | Put  | Bond Future | 5,026.7800            | 5.0268              | 5,186.9600      | 5.1870        | 3.187             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.61   | Call | Bond Future | 1,875.3100            | 1.8753              | 1,729.7000      | 1.7297        | (7.765)           | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 07/05/2020 | 9.61   | Put  | Bond Future | 4,929.8200            | 4.9298              | 5,088.8700      | 5.0889        | 3.226             | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.88   | Put  | Bond Future | 4,938.3100            | 4.9383              | 4,856.3700      | 4.8564        | (1.659)           | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 |        |      | Bond Future | 10.0948               | 87.5703             | 10.1381         | 87.2600       | 0.429             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.87   | Call | Bond Future | 3,341.0000            | 3.3410              | 2,949.9300      | 2.9499        | (11.705)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.87   | Put  | Bond Future | 4,978.4100            | 4.9784              | 4,897.6300      | 4.8976        | (1.623)           | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.88   | Call | Bond Future | 3,374.7200            | 3.3747              | 2,982.4900      | 2.9825        | (11.623)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.86   | Call | Bond Future | 3,307.7600            | 3.3078              | 2,917.2500      | 2.9173        | (11.806)          | 0            | 0           | 0             |
| 2019/10/31 | 2037             | 06/08/2020 | 9.86   | Put  | Bond Future | 5,019.0800            | 5.0191              | 4,938.8600      | 4.9389        | (1.598)           | 0            | 0           | 0             |
| 2019/10/31 | 2038             | 07/11/2019 |        |      | Bond Future | 119.6257              | 119.6257            | 118.6057        | 118.6057      | (0.853)           | 0.0000       | 0.0000      | 10,584        |
| 2019/10/31 | 2038             | 06/02/2020 |        |      | Bond Future | 120.1550              | 120.1550            | 119.1160        | 119.1160      | (0.865)           | 0.0000       | 0.0000      | 11,449        |
| 2019/10/31 | 2038             | 07/05/2020 |        |      | Bond Future | 122.3663              | 122.3663            | 121.3083        | 121.3083      | (0.865)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2038             | 06/08/2020 |        |      | Bond Future | 122.9719              | 122.9719            | 121.8939        | 121.8939      | (0.877)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 2040             | 07/11/2019 | 10.04  | Put  | Bond Future | 570.4400                    | 0.5704                      | 632.5200              | 0.6325                | 10.883            | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 10.03  | Call | Bond Future | 869.7800                    | 0.8698                      | 663.0100              | 0.6630                | (23.773)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 9.80   | Put  | Bond Future | 1,781.7700                  | 1.7818                      | 1,977.5600            | 1.9776                | 10.989            | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 9.30   | Put  | Bond Future | 5,873.2800                  | 5.8733                      | 6,147.1300            | 6.1471                | 4.663             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 |        |      | Bond Future | 9.9968                      | 93.9328                     | 10.0310               | 93.6588               | 0.342             | 0.0000       | 0.0000      | 7,805         |
| 2019/10/31 | 2040             | 07/11/2019 | 10.04  | Call | Bond Future | 915.9700                    | 0.9160                      | 704.1000              | 0.7041                | (23.131)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 10.03  | Put  | Bond Future | 604.0500                    | 0.6041                      | 671.2300              | 0.6712                | 11.122            | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 9.80   | Call | Bond Future | 181.0100                    | 0.1810                      | 102.8500              | 0.1029                | (43.180)          | 0            | 0           | 1,260         |
| 2019/10/31 | 2040             | 07/11/2019 | 9.30   | Call | Bond Future | 0.1100                      | 0.0001                      | 0.0100                | 0.0000                | (90.909)          | 0            | 0           | 1,260         |
| 2019/10/31 | 2040             | 07/11/2019 | 10.05  | Call | Bond Future | 963.4500                    | 0.9634                      | 746.6500              | 0.7467                | (22.502)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/11/2019 | 10.05  | Put  | Bond Future | 538.2400                    | 0.5382                      | 595.3900              | 0.5954                | 10.618            | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.76   | Call | Bond Future | 1,434.2700                  | 1.4343                      | 1,293.2200            | 1.2932                | (9.834)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.00   | Put  | Bond Future | 9,277.4100                  | 9.2774                      | 9,527.2300            | 9.5272                | 2.693             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 |        |      | Bond Future | 10.0721                     | 91.1173                     | 10.1075               | 90.8382               | 0.351             | 0.0000       | 0.0000      | 43,217        |
| 2019/10/31 | 2040             | 06/02/2020 | 8.40   | Put  | Bond Future | 14,918.3000                 | 14.9183                     | 15,196.8200           | 15.1968               | 1.867             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 8.40   | Call | Bond Future | 7.1200                      | 0.0071                      | 6.5500                | 0.0066                | (8.006)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.74   | Call | Bond Future | 1,375.0300                  | 1.3750                      | 1,236.1400            | 1.2361                | (10.101)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.74   | Put  | Bond Future | 4,063.4500                  | 4.0635                      | 4,203.6500            | 4.2037                | 3.450             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.76   | Put  | Bond Future | 3,957.2500                  | 3.9573                      | 4,095.2900            | 4.0953                | 3.488             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.00   | Call | Bond Future | 128.2900                    | 0.1283                      | 99.0200               | 0.0990                | (22.815)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.75   | Call | Bond Future | 1,404.4600                  | 1.4045                      | 1,265.0800            | 1.2651                | (9.924)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/02/2020 | 9.75   | Put  | Bond Future | 4,010.1000                  | 4.0101                      | 4,149.8100            | 4.1498                | 3.484             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.74   | Call | Bond Future | 1,974.2100                  | 1.9742                      | 1,811.9800            | 1.8120                | (8.217)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.75   | Put  | Bond Future | 5,213.9300                  | 5.2139                      | 5,334.9500            | 5.3350                | 2.321             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 |        |      | Bond Future | 10.1501                     | 92.7721                     | 10.1866               | 92.4880               | 0.360             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.74   | Put  | Bond Future | 5,264.8500                  | 5.2649                      | 5,386.7100            | 5.3867                | 2.315             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.75   | Call | Bond Future | 2,005.7700                  | 2.0058                      | 1,842.7000            | 1.8427                | (8.130)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.73   | Call | Bond Future | 1,943.1700                  | 1.9432                      | 1,781.5300            | 1.7815                | (8.318)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 07/05/2020 | 9.73   | Put  | Bond Future | 5,316.4100                  | 5.3164                      | 5,438.8600            | 5.4389                | 2.303             | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.02  | Put  | Bond Future | 5,245.0300                  | 5.2450                      | 5,105.0800            | 5.1051                | (2.668)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.03  | Call | Bond Future | 3,664.4400                  | 3.6644                      | 3,234.6900            | 3.2347                | (11.728)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.04  | Call | Bond Future | 3,700.8900                  | 3.7009                      | 3,270.3700            | 3.2704                | (11.633)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 |        |      | Bond Future | 10.2273                     | 89.9834                     | 10.2650               | 89.6941               | 0.369             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.02  | Call | Bond Future | 3,628.1600                  | 3.6282                      | 3,198.8900            | 3.1989                | (11.832)          | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.04  | Put  | Bond Future | 5,159.7800                  | 5.1598                      | 5,018.5800            | 5.0186                | (2.737)           | 0            | 0           | 0             |
| 2019/10/31 | 2040             | 06/08/2020 | 10.03  | Put  | Bond Future | 5,202.2600                  | 5.2023                      | 5,061.8300            | 5.0618                | (2.699)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 10.07  | Put  | Bond Future | 734.6000                    | 0.7346                      | 792.4000              | 0.7924                | 7.868             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 9.74   | Put  | Bond Future | 2,772.8800                  | 2.7729                      | 2,981.1200            | 2.9811                | 7.510             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 10.52  | Call | Bond Future | 3,583.6800                  | 3.5837                      | 3,340.9000            | 3.3409                | (6.775)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 |        |      | Bond Future | 10.0666                     | 90.5795                     | 10.0959               | 90.3427               | 0.290             | 0.0000       | 0.0000      | 8,730         |
| 2019/10/31 | 2044             | 07/11/2019 | 10.06  | Call | Bond Future | 720.5000                    | 0.7205                      | 546.3700              | 0.5464                | (24.168)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 10.06  | Put  | Bond Future | 774.4200                    | 0.7744                      | 837.0800              | 0.8371                | 8.091             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 10.52  | Put  | Bond Future | 29.2300                     | 0.0292                      | 23.2400               | 0.0232                | (20.493)          | 0            | 0           | 328           |
| 2019/10/31 | 2044             | 07/11/2019 | 10.07  | Call | Bond Future | 761.8700                    | 0.7619                      | 582.8800              | 0.5829                | (23.494)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 9.19   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 328           |
| 2019/10/31 | 2044             | 07/11/2019 | 9.74   | Call | Bond Future | 53.5100                     | 0.0535                      | 24.9600               | 0.0250                | (53.355)          | 0            | 0           | 328           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 2044             | 07/11/2019 | 10.05  | Call | Bond Future | 680.4800              |                     | 0.6805                      | 511.3800              | 0.5114                | (24.850)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 10.05  | Put  | Bond Future | 815.7100              |                     | 0.8157                      | 883.4000              | 0.8834                | 8.298             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/11/2019 | 9.19   | Put  | Bond Future | 7,624.7900            |                     | 7.6248                      | 7,861.5800            | 7.8616                | 3.106             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.74   | Call | Bond Future | 1,160.6600            |                     | 1.1607                      | 1,014.4500            | 1.0144                | (12.597)          | 0            | 0           | 328           |
| 2019/10/31 | 2044             | 06/02/2020 | 10.78  | Put  | Bond Future | 955.8300              |                     | 0.9558                      | 939.4700              | 0.9395                | (1.712)           | 0            | 0           | 328           |
| 2019/10/31 | 2044             | 06/02/2020 | 9.77   | Put  | Bond Future | 4,294.9300            |                     | 4.2949                      | 4,387.3800            | 4.3874                | 2.153             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 |        |      | Bond Future | 10.1402               |                     | 87.8287                     | 10.1704               | 87.5875               | 0.298             | 0.0000       | 0.0000      | 34,952        |
| 2019/10/31 | 2044             | 06/02/2020 | 9.09   | Put  | Bond Future | 9,261.0200            |                     | 9.2610                      | 9,485.9100            | 9.4859                | 2.428             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.09   | Call | Bond Future | 127.0400              |                     | 0.1270                      | 110.7400              | 0.1107                | (12.831)          | 0            | 0           | 328           |
| 2019/10/31 | 2044             | 06/02/2020 | 9.74   | Put  | Bond Future | 4,466.2900            |                     | 4.4663                      | 4,561.2700            | 4.5613                | 2.127             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.77   | Call | Bond Future | 1,244.2400            |                     | 1.2442                      | 1,095.5000            | 1.0955                | (11.954)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 10.78  | Call | Bond Future | 5,837.6300            |                     | 5.8376                      | 5,580.0800            | 5.5801                | (4.412)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.78   | Call | Bond Future | 1,272.4500            |                     | 1.2725                      | 1,123.0800            | 1.1231                | (11.739)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.76   | Put  | Bond Future | 4,351.8000            |                     | 4.3518                      | 4,445.0600            | 4.4451                | 2.143             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.78   | Put  | Bond Future | 4,238.4200            |                     | 4.2384                      | 4,330.2400            | 4.3302                | 2.166             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/02/2020 | 9.76   | Call | Bond Future | 1,216.2600            |                     | 1.2163                      | 1,068.3300            | 1.0683                | (12.163)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.81   | Call | Bond Future | 2,049.6500            |                     | 2.0497                      | 1,899.8800            | 1.8999                | (7.307)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.79   | Put  | Bond Future | 5,467.6300            |                     | 5.4676                      | 5,564.0800            | 5.5641                | 1.764             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.26   | Call | Bond Future | 701.4000              |                     | 0.7014                      | 603.4000              | 0.6034                | (13.972)          | 0            | 0           | 556           |
| 2019/10/31 | 2044             | 07/05/2020 | 9.33   | Call | Bond Future | 828.2000              |                     | 0.8282                      | 720.2700              | 0.7203                | (13.032)          | 0            | 0           | 100           |
| 2019/10/31 | 2044             | 07/05/2020 | 9.98   | Call | Bond Future | 2,619.6900            |                     | 2.6197                      | 2,466.4500            | 2.4665                | (5.850)           | 0            | 0           | 100           |
| 2019/10/31 | 2044             | 07/05/2020 |        |      | Bond Future | 10.2162               |                     | 89.4238                     | 10.2473               | 89.1783               | 0.305             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.81   | Put  | Bond Future | 5,361.1100            |                     | 5.3611                      | 5,456.9000            | 5.4569                | 1.787             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.79   | Call | Bond Future | 1,987.7400            |                     | 1.9877                      | 1,838.6300            | 1.8386                | (7.501)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.33   | Put  | Bond Future | 8,329.9800            |                     | 8.3300                      | 8,467.6100            | 8.4676                | 1.652             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.80   | Put  | Bond Future | 5,414.1700            |                     | 5.4142                      | 5,510.1600            | 5.5102                | 1.773             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.26   | Put  | Bond Future | 8,840.9200            |                     | 8.8409                      | 8,988.4800            | 8.9885                | 1.669             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.91   | Put  | Bond Future | 4,852.7200            |                     | 4.8527                      | 4,946.1400            | 4.9461                | 1.925             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.98   | Put  | Bond Future | 4,520.1500            |                     | 4.5201                      | 4,612.4700            | 4.6125                | 2.042             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 11.09  | Call | Bond Future | 7,881.0500            |                     | 7.8811                      | 7,650.2900            | 7.6503                | (2.928)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.80   | Call | Bond Future | 2,018.5600            |                     | 2.0186                      | 1,868.9900            | 1.8690                | (7.410)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 9.91   | Call | Bond Future | 2,375.7200            |                     | 2.3757                      | 2,223.5800            | 2.2236                | (6.404)           | 0            | 0           | 556           |
| 2019/10/31 | 2044             | 07/05/2020 | 11.02  | Call | Bond Future | 7,527.5200            |                     | 7.5275                      | 7,266.6400            | 7.2666                | (3.466)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 07/05/2020 | 11.02  | Put  | Bond Future | 1,545.1300            |                     | 1.5451                      | 1,529.8100            | 1.5298                | (0.992)           | 0            | 0           | 556           |
| 2019/10/31 | 2044             | 07/05/2020 | 11.09  | Put  | Bond Future | 1,410.7900            |                     | 1.4108                      | 1,425.5900            | 1.4256                | 1.049             | 0            | 0           | 100           |
| 2019/10/31 | 2044             | 06/08/2020 | 9.01   | Call | Bond Future | 861.4400              |                     | 0.8614                      | 644.8300              | 0.6448                | (25.145)          | 0            | 0           | 140           |
| 2019/10/31 | 2044             | 06/08/2020 | 9.66   | Call | Bond Future | 2,324.5000            |                     | 2.3245                      | 1,927.7500            | 1.9278                | (17.068)          | 0            | 0           | 140           |
| 2019/10/31 | 2044             | 06/08/2020 | 9.88   | Call | Bond Future | 3,007.4100            |                     | 3.0074                      | 2,596.5000            | 2.5965                | (13.663)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 |        |      | Bond Future | 10.2914               |                     | 86.6983                     | 10.3236               | 86.4482               | 0.312             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.86   | Call | Bond Future | 2,941.8500            |                     | 2.9419                      | 2,531.7500            | 2.5318                | (13.940)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.86   | Put  | Bond Future | 6,417.6200            |                     | 6.4176                      | 6,257.6100            | 6.2576                | (2.493)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.01   | Put  | Bond Future | 11,898.3300           |                     | 11.8983                     | 11,931.8100           | 11.9318               | 0.281             | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.66   | Put  | Bond Future | 7,490.8100            |                     | 7.4908                      | 7,344.1500            | 7.3441                | (1.958)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.88   | Put  | Bond Future | 6,316.9600            |                     | 6.3170                      | 6,156.1400            | 6.1561                | (2.546)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 10.93  | Call | Bond Future | 7,463.9300            |                     | 7.4639                      | 7,007.3100            | 7.0073                | (6.118)           | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 10.93  | Put  | Bond Future | 2,716.6400            |                     | 2.7166                      | 2,510.1100            | 2.5101                | (7.602)           | 0            | 0           | 140           |
| 2019/10/31 | 2044             | 06/08/2020 | 9.87   | Call | Bond Future | 2,974.6800            |                     | 2.9747                      | 2,564.0200            | 2.5640                | (13.805)          | 0            | 0           | 0             |
| 2019/10/31 | 2044             | 06/08/2020 | 9.87   | Put  | Bond Future | 6,367.2800            |                     | 6.3673                      | 6,206.7100            | 6.2067                | (2.522)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | 2046             | 07/11/2019 |        |     | Bond Future        | 109.7350                    | 109.7350                    | 108.5502              | 108.5502              | (1.080)           | 0.0000       | 0.0000      | 6,390         |
| 2019/10/31 | 2046             | 06/02/2020 |        |     | Bond Future        | 111.7415                    | 111.7415                    | 110.5350              | 110.5350              | (1.080)           | 0.0000       | 0.0000      | 10,575        |
| 2019/10/31 | 2046             | 07/05/2020 |        |     | Bond Future        | 112.0499                    | 112.0499                    | 110.8213              | 110.8213              | (1.096)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2046             | 06/08/2020 |        |     | Bond Future        | 114.1550                    | 114.1550                    | 112.9034              | 112.9034              | (1.096)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2050             | 07/11/2019 |        |     | Bond Future        | 114.5743                    | 114.5743                    | 113.2231              | 113.2231              | (1.179)           | 0.0000       | 0.0000      | 5,298         |
| 2019/10/31 | 2050             | 06/02/2020 |        |     | Bond Future        | 114.8337                    | 114.8337                    | 113.4537              | 113.4537              | (1.202)           | 0.0000       | 0.0000      | 11,370        |
| 2019/10/31 | 2050             | 07/05/2020 |        |     | Bond Future        | 116.9471                    | 116.9471                    | 115.5417              | 115.5417              | (1.202)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 2050             | 06/08/2020 |        |     | Bond Future        | 117.2644                    | 117.2644                    | 115.8325              | 115.8325              | (1.221)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL37             | 07/11/2019 |        |     | Index Future       | 663.8880                    | 663.8880                    | 663.2380              | 663.2380              | (0.098)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL37             | 06/02/2020 |        |     | Index Future       | 675.8630                    | 675.8630                    | 675.2000              | 675.2000              | (0.098)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL37             | 07/05/2020 |        |     | Index Future       | 688.1400                    | 688.1400                    | 687.4660              | 687.4660              | (0.098)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL37             | 06/08/2020 |        |     | Index Future       | 700.9090                    | 700.9090                    | 700.2230              | 700.2230              | (0.098)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL7T             | 07/11/2019 |        |     | Index Future       | 767.4090                    | 767.4090                    | 764.6430              | 764.6430              | (0.360)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL7T             | 06/02/2020 |        |     | Index Future       | 781.2510                    | 781.2510                    | 778.4330              | 778.4330              | (0.361)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL7T             | 07/05/2020 |        |     | Index Future       | 795.4420                    | 795.4420                    | 792.5740              | 792.5740              | (0.361)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | AL7T             | 06/08/2020 |        |     | Index Future       | 810.2030                    | 810.2030                    | 807.2820              | 807.2820              | (0.361)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ALBI             | 07/11/2019 |        |     | Index Future       | 687.1100                    | 687.1100                    | 685.1360              | 685.1360              | (0.287)           | 0.0000       | 0.0000      | 177           |
| 2019/10/31 | ALBI             | 06/02/2020 |        |     | Index Future       | 699.5040                    | 699.5040                    | 697.4930              | 697.4930              | (0.287)           | 0.0000       | 0.0000      | 371           |
| 2019/10/31 | ALBI             | 07/05/2020 |        |     | Index Future       | 712.2110                    | 712.2110                    | 710.1630              | 710.1630              | (0.288)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ALBI             | 06/08/2020 |        |     | Index Future       | 725.4270                    | 725.4270                    | 723.3420              | 723.3420              | (0.287)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES33             | 07/11/2019 |        |      | Bond Future        | 10.9206                     | 77.0410                     | 10.9594               | 76.8169               | 0.355             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES33             | 06/02/2020 |        |      | Bond Future        | 11.0404                     | 78.4306                     | 11.0807               | 78.2023               | 0.365             | 0.0000       | 0.0000      | 350           |
| 2019/10/31 | ES33             | 07/05/2020 |        |      | Bond Future        | 11.1607                     | 76.0616                     | 11.2024               | 75.8293               | 0.374             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES33             | 06/08/2020 |        |      | Bond Future        | 11.2801                     | 77.4730                     | 11.3234               | 77.2364               | 0.384             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES42             | 07/11/2019 |        |      | Bond Future        | 11.2601                     | 77.9909                     | 11.2939               | 77.7690               | 0.300             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES42             | 06/02/2020 |        |      | Bond Future        | 11.3747                     | 79.3977                     | 11.4098               | 79.1716               | 0.308             | 0.0000       | 0.0000      | 4,919         |
| 2019/10/31 | ES42             | 07/05/2020 |        |      | Bond Future        | 11.4942                     | 76.5755                     | 11.5305               | 76.3453               | 0.316             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | ES42             | 06/08/2020 |        |      | Bond Future        | 11.6113                     | 77.9964                     | 11.6490               | 77.7619               | 0.325             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.90 | Call | GOVI               | 67,430.0000                 | 6.7430                      | 47,650.0000           | 4.7650                | (29.334)          | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 |        |      | GOVI               | 679.6430                    | 679.6430                    | 677.6650              | 677.6650              | (0.291)           | 0.0000       | 0.0000      | 219           |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.90 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.91 | Call | GOVI               | 67,330.0000                 | 6.7330                      | 47,550.0000           | 4.7550                | (29.378)          | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.92 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.91 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/11/2019 | 672.92 | Call | GOVI               | 67,230.0000                 | 6.7230                      | 47,450.0000           | 4.7450                | (29.421)          | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.14 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.15 | Put  | GOVI               | 112,480.0000                | 11.2480                     | 132,630.0000          | 13.2630               | 17.914            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 |        |      | GOVI               | 691.9020                    | 691.9020                    | 689.8870              | 689.8870              | (0.291)           | 0.0000       | 0.0000      | 1,220         |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.14 | Put  | GOVI               | 112,380.0000                | 11.2380                     | 132,530.0000          | 13.2530               | 17.930            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.15 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.13 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/02/2020 | 703.13 | Put  | GOVI               | 112,280.0000                | 11.2280                     | 132,430.0000          | 13.2430               | 17.946            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 719.98 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 |        |      | GOVI               | 704.4700                    | 704.4700                    | 702.4190              | 702.4190              | (0.291)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 719.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 720.00 | Put  | GOVI               | 155,300.0000                | 15.5300                     | 175,810.0000          | 17.5810               | 13.207            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 719.98 | Put  | GOVI               | 155,100.0000                | 15.5100                     | 175,610.0000          | 17.5610               | 13.224            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 719.99 | Put  | GOVI               | 155,200.0000                | 15.5200                     | 175,710.0000          | 17.5710               | 13.215            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 07/05/2020 | 720.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.13 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.12 | Put  | GOVI               | 105,770.0000                | 10.5770                     | 126,660.0000          | 12.6660               | 19.750            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 |        |      | GOVI               | 717.5430                    | 717.5430                    | 715.4540              | 715.4540              | (0.291)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.14 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.14 | Put  | GOVI               | 105,970.0000                | 10.5970                     | 126,860.0000          | 12.6860               | 19.713            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.13 | Put  | GOVI               | 105,870.0000                | 10.5870                     | 126,760.0000          | 12.6760               | 19.732            | 0            | 0           | 0             |
| 2019/10/31 | GOVI             | 06/08/2020 | 728.12 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IGOV             | 07/11/2019 |        |      | Index Future       | 260.4910                    | 260.4910                    | 259.3870              | 259.3870              | (0.424)           | 0.0000       | 0.0000      | 290           |
| 2019/10/31 | IGOV             | 06/02/2020 |        |      | Index Future       | 265.2540                    | 265.2540                    | 264.1290              | 264.1290              | (0.424)           | 0.0000       | 0.0000      | 1,011         |
| 2019/10/31 | IGOV             | 07/05/2020 |        |      | Index Future       | 270.1360                    | 270.1360                    | 268.9910              | 268.9910              | (0.424)           | 0.0000       | 0.0000      | 11            |
| 2019/10/31 | IGOV             | 06/08/2020 |        |      | Index Future       | 275.2110                    | 275.2110                    | 274.0440              | 274.0440              | (0.424)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | IS02             | 20/12/2019 |        |      | Interest Rate Swap     | 102.7000                    | 102.7000                    | 102.7000              | 102.7000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS02             | 23/03/2020 |        |      | Interest Rate Swap     | 98.5800                     | 98.5800                     | 98.5900               | 98.5900               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS02             | 22/06/2020 |        |      | Interest Rate Swap     | 102.0100                    | 102.0100                    | 102.0400              | 102.0400              | 0.029             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS02             | 21/09/2020 |        |      | Interest Rate Swap     | 98.7500                     | 98.7500                     | 98.7500               | 98.7500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 17/12/2020 |        |      | Interest Rate Swap     | 95.4600                     | 95.4600                     | 95.5200               | 95.5200               | 0.063             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 16/03/2021 |        |      | Interest Rate Swap     | 94.4500                     | 94.4500                     | 94.5200               | 94.5200               | 0.074             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 15/06/2021 |        |      | Interest Rate Swap     | 93.3800                     | 93.3800                     | 93.4800               | 93.4800               | 0.107             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 21/09/2021 |        |      | Interest Rate Swap     | 93.2800                     | 93.2800                     | 93.4000               | 93.4000               | 0.129             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 21/12/2021 |        |      | Interest Rate Swap     | 95.2600                     | 95.2600                     | 95.4000               | 95.4000               | 0.147             | 0.0000       | 0.0000      | 51            |
| 2019/10/31 | IS05             | 15/03/2022 |        |      | Interest Rate Swap     | 95.2100                     | 95.2100                     | 95.3500               | 95.3500               | 0.147             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 96.1900                     | 96.1900                     | 96.3400               | 96.3400               | 0.156             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 99.9500                     | 99.9500                     | 100.1100              | 100.1100              | 0.160             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 101.0400                    | 101.0400                    | 101.2100              | 101.2100              | 0.168             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 94.1500                     | 94.1500                     | 94.3400               | 94.3400               | 0.202             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 100.1000                    | 100.1000                    | 100.2900              | 100.2900              | 0.190             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.7400                     | 94.7400                     | 94.7400               | 94.7400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 90.9000                     | 90.9000                     | 91.2600               | 91.2600               | 0.396             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 87.7500                     | 87.7500                     | 88.1100               | 88.1100               | 0.410             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 86.3900                     | 86.3900                     | 86.7300               | 86.7300               | 0.394             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 88.5300                     | 88.5300                     | 88.8600               | 88.8600               | 0.373             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 92.3600                     | 92.3600                     | 92.6900               | 92.6900               | 0.357             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 90.8700                     | 90.8700                     | 91.2000               | 91.2000               | 0.363             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 92.9600                     | 92.9600                     | 93.2900               | 93.2900               | 0.355             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 98.5100                     | 98.5100                     | 98.8400               | 98.8400               | 0.335             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 98.8700                     | 98.8700                     | 99.2000               | 99.2000               | 0.334             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 92.2400                     | 92.2400                     | 92.5800               | 92.5800               | 0.369             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 99.6200                     | 99.6200                     | 99.9400               | 99.9400               | 0.321             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 91.6800                     | 91.6800                     | 91.6800               | 91.6800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | JBAF             | 18/12/2019 |        |      | Jibar Tradeable Future | 7.1300                      | 92.8700                     | 7.1300                | 92.8700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R023             | 07/11/2019 | 7.98   | Call | Bond Future            | 1,353.1100                  | 1.3531                      | 1,295.0200            | 1.2950                | (4.293)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/11/2019 |        |      | Bond Future            | 7.5082                      | 102.2408                    | 7.5279                | 102.1838              | 0.263             | 0.0000       | 0.0000      | 11,349        |
| 2019/10/31 | R023             | 07/11/2019 | 7.99   | Call | Bond Future            | 1,381.3700                  | 1.3814                      | 1,323.3900            | 1.3234                | (4.197)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/11/2019 | 7.98   | Put  | Bond Future            | 1.3000                      | 0.0013                      | 0.1900                | 0.0002                | (85.385)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/11/2019 | 7.99   | Put  | Bond Future            | 1.1600                      | 0.0012                      | 0.1600                | 0.0002                | (86.207)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/11/2019 | 8.00   | Call | Bond Future            | 1,409.6400                  | 1.4096                      | 1,351.7700            | 1.3518                | (4.105)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/11/2019 | 8.00   | Put  | Bond Future            | 1.0300                      | 0.0010                      | 0.1400                | 0.0001                | (86.408)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 | 7.54   | Call | Bond Future            | 609.8400                    | 0.6098                      | 564.3600              | 0.5644                | (7.458)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 |        |      | Bond Future            | 7.5334                      | 104.0850                    | 7.5551                | 104.0267              | 0.288             | 0.0000       | 0.0000      | 39,862        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R023             | 06/02/2020 | 7.52   | Call | Bond Future | 578.0500              | 0.5780              | 534.5200        | 0.5345        | (7.530)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 | 7.52   | Put  | Bond Future | 614.0800              | 0.6141              | 628.7900        | 0.6288        | 2.395             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 | 7.54   | Put  | Bond Future | 592.0900              | 0.5921              | 604.8500        | 0.6048        | 2.155             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 | 7.53   | Call | Bond Future | 593.8500              | 0.5938              | 549.4500        | 0.5495        | (7.477)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/02/2020 | 7.53   | Put  | Bond Future | 602.9900              | 0.6030              | 616.8300        | 0.6168        | 2.295             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 | 6.91   | Put  | Bond Future | 1,779.2700            | 1.7793              | 1,813.0800      | 1.8131        | 1.900             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 |        |      | Bond Future | 7.5444                | 102.0431            | 7.5682          | 101.9839      | 0.315             | 0.0000       | 0.0000      | 16,047        |
| 2019/10/31 | R023             | 07/05/2020 | 6.90   | Call | Bond Future | 176.5000              | 0.1765              | 151.9800        | 0.1520        | (13.892)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 | 6.90   | Put  | Bond Future | 1,798.7000            | 1.7987              | 1,833.3700      | 1.8334        | 1.928             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 | 6.91   | Call | Bond Future | 182.5000              | 0.1825              | 157.1200        | 0.1571        | (13.907)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 | 6.89   | Call | Bond Future | 170.8300              | 0.1708              | 146.9600        | 0.1470        | (13.973)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 07/05/2020 | 6.89   | Put  | Bond Future | 1,818.4500            | 1.8184              | 1,853.7700      | 1.8538        | 1.942             | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.26   | Call | Bond Future | 669.9200              | 0.6699              | 550.4100        | 0.5504        | (17.839)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 |        |      | Bond Future | 7.5366                | 103.9366            | 7.5629          | 103.8764      | 0.349             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.26   | Put  | Bond Future | 1,306.5200            | 1.3065              | 1,247.2700      | 1.2473        | (4.535)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.27   | Call | Bond Future | 680.7600              | 0.6808              | 561.0500        | 0.5610        | (17.585)          | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.28   | Put  | Bond Future | 1,282.4400            | 1.2824              | 1,222.4500      | 1.2225        | (4.678)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.27   | Put  | Bond Future | 1,294.2500            | 1.2943              | 1,234.8000      | 1.2348        | (4.593)           | 0            | 0           | 0             |
| 2019/10/31 | R023             | 06/08/2020 | 7.28   | Call | Bond Future | 692.0400              | 0.6920              | 571.7900        | 0.5718        | (17.376)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 9.88   | Call | Bond Future | 1,334.8900            | 1.3349              | 1,103.6600      | 1.1037        | (17.322)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 9.89   | Call | Bond Future | 1,390.1000            | 1.3901              | 1,156.0300      | 1.1560        | (16.838)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 9.87   | Put  | Bond Future | 294.5900              | 0.2946              | 321.6500        | 0.3216        | 9.186             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 10.21  | Put  | Bond Future | 17.7400               | 0.0177              | 14.9800         | 0.0150        | (15.558)          | 0            | 0           | 3,500         |
| 2019/10/31 | R035             | 07/11/2019 |        |      | Bond Future | 9.7371                | 94.9780             | 9.7713          | 94.7227       | 0.351             | 0.0000       | 0.0000      | 10,307        |
| 2019/10/31 | R035             | 07/11/2019 | 9.89   | Put  | Bond Future | 256.9500              | 0.2570              | 278.1400        | 0.2781        | 8.247             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 9.87   | Call | Bond Future | 1,280.6600            | 1.2807              | 1,052.4600      | 1.0525        | (17.819)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 8.92   | Put  | Bond Future | 6,416.7300            | 6.4167              | 6,671.9900      | 6.6720        | 3.978             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 8.92   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 3,500         |
| 2019/10/31 | R035             | 07/11/2019 | 9.52   | Put  | Bond Future | 1,778.5500            | 1.7785              | 1,974.0100      | 1.9740        | 10.990            | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 9.52   | Call | Bond Future | 133.7400              | 0.1337              | 73.9400         | 0.0739        | (44.714)          | 0            | 0           | 3,500         |
| 2019/10/31 | R035             | 07/11/2019 | 9.88   | Put  | Bond Future | 275.2400              | 0.2752              | 299.2700        | 0.2993        | 8.731             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/11/2019 | 10.21  | Call | Bond Future | 3,457.9200            | 3.4579              | 3,199.9000      | 3.1999        | (7.462)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 | 9.60   | Call | Bond Future | 1,579.1300            | 1.5791              | 1,445.8800      | 1.4459        | (8.438)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 | 9.61   | Put  | Bond Future | 3,145.6800            | 3.1457              | 3,271.0600      | 3.2711        | 3.986             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 |        |      | Bond Future | 9.8161                | 96.6911             | 9.8516          | 96.4310       | 0.361             | 0.0000       | 0.0000      | 109,207       |
| 2019/10/31 | R035             | 06/02/2020 | 9.60   | Put  | Bond Future | 3,189.8300            | 3.1898              | 3,316.6800      | 3.3167        | 3.977             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 | 9.61   | Call | Bond Future | 1,610.4000            | 1.6104              | 1,475.6800      | 1.4757        | (8.366)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 | 9.59   | Call | Bond Future | 1,548.2200            | 1.5482              | 1,416.2500      | 1.4163        | (8.524)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/02/2020 | 9.59   | Put  | Bond Future | 3,234.4300            | 3.2344              | 3,362.5600      | 3.3626        | 3.961             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.75   | Call | Bond Future | 2,629.2600            | 2.6293              | 2,489.4400      | 2.4894        | (5.318)           | 0            | 0           | 5,000         |
| 2019/10/31 | R035             | 07/05/2020 | 10.75  | Put  | Bond Future | 1,242.5700            | 1.2426              | 1,251.8400      | 1.2518        | 0.746             | 0            | 0           | 5,000         |
| 2019/10/31 | R035             | 07/05/2020 | 9.48   | Put  | Bond Future | 4,823.4300            | 4.8234              | 4,958.1300      | 4.9581        | 2.793             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.47   | Call | Bond Future | 1,750.0500            | 1.7500              | 1,620.7600      | 1.6208        | (7.388)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 |        |      | Bond Future | 9.8902                | 93.9441             | 9.9268          | 93.6794       | 0.370             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.11   | Put  | Bond Future | 6,808.7600            | 6.8088              | 6,973.2200      | 6.9732        | 2.415             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.11   | Call | Bond Future | 890.9700              | 0.8910              | 790.7700        | 0.7908        | (11.246)          | 0            | 0           | 5,000         |
| 2019/10/31 | R035             | 07/05/2020 | 9.75   | Put  | Bond Future | 3,653.8800            | 3.6539              | 3,778.7200      | 3.7787        | 3.417             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R035             | 07/05/2020 | 10.75  | Call | Bond Future | 7,178.3000            |                     | 7.1783                      | 6,922.9100            | 6.9229                | (3.558)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.48   | Call | Bond Future | 1,778.6300            |                     | 1.7786                      | 1,648.6700            | 1.6487                | (7.307)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.47   | Put  | Bond Future | 4,870.8900            |                     | 4.8709                      | 5,006.2600            | 5.0063                | 2.779             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.49   | Call | Bond Future | 1,807.2300            |                     | 1.8072                      | 1,677.1000            | 1.6771                | (7.201)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 07/05/2020 | 9.49   | Put  | Bond Future | 4,776.0800            |                     | 4.7761                      | 4,910.6100            | 4.9106                | 2.817             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.00   | Put  | Bond Future | 9,061.1700            |                     | 9.0612                      | 8,847.9600            | 8.8480                | (2.353)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.92   | Put  | Bond Future | 4,726.2500            |                     | 4.7263                      | 4,536.8600            | 4.5369                | (4.007)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 |        |      | Bond Future | 9.9619                |                     | 95.6874                     | 9.9998                | 95.4177               | 0.380             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.00   | Call | Bond Future | 1,803.4400            |                     | 1.8034                      | 1,320.6000            | 1.3206                | (26.773)          | 0            | 0           | 24,761        |
| 2019/10/31 | R035             | 06/08/2020 | 9.92   | Call | Bond Future | 4,426.3500            |                     | 4.4263                      | 3,967.3300            | 3.9673                | (10.370)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.93   | Call | Bond Future | 4,462.8400            |                     | 4.4628                      | 4,003.1600            | 4.0032                | (10.300)          | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.91   | Put  | Bond Future | 4,761.3400            |                     | 4.7613                      | 4,572.6200            | 4.5726                | (3.964)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 8.75   | Put  | Bond Future | 10,441.8200           |                     | 10.4418                     | 10,494.0400           | 10.4940               | 0.500             | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 8.75   | Call | Bond Future | 1,162.8200            |                     | 1.1628                      | 945.4100              | 0.9454                | (18.697)          | 0            | 0           | 3,000         |
| 2019/10/31 | R035             | 06/08/2020 | 9.93   | Put  | Bond Future | 4,691.0500            |                     | 4.6911                      | 4,501.0000            | 4.5010                | (4.051)           | 0            | 0           | 0             |
| 2019/10/31 | R035             | 06/08/2020 | 9.91   | Call | Bond Future | 4,389.6700            |                     | 4.3897                      | 3,931.3200            | 3.9313                | (10.442)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.94   | Call | Bond Future | 2,740.0200            |                     | 2.7400                      | 2,406.5800            | 2.4066                | (12.169)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.20   | Call | Bond Future | 44.5900               |                     | 0.0446                      | 15.0800               | 0.0151                | (66.181)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.23   | Call | Bond Future | 63.2400               |                     | 0.0632                      | 23.3800               | 0.0234                | (63.030)          | 0            | 0           | 4,955         |
| 2019/10/31 | R186             | 07/11/2019 |        |      | Bond Future | 8.4455                |                     | 114.9258                    | 8.5050                | 114.5916              | 0.705             | 8.5648       | 8.5648      | 55,889        |
| 2019/10/31 | R186             | 07/11/2019 | 8.94   | Put  | Bond Future | 3.2000                |                     | 0.0032                      | 3.9600                | 0.0040                | 23.750            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.25   | Put  | Bond Future | 1,185.2300            |                     | 1.1852                      | 1,471.4200            | 1.4714                | 24.146            | 0            | 0           | 3,750         |
| 2019/10/31 | R186             | 07/11/2019 | 8.25   | Call | Bond Future | 78.8200               |                     | 0.0788                      | 30.8100               | 0.0308                | (60.911)          | 0            | 0           | 3,750         |
| 2019/10/31 | R186             | 07/11/2019 | 8.73   | Call | Bond Future | 1,623.5800            |                     | 1.6236                      | 1,305.1100            | 1.3051                | (19.615)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.73   | Put  | Bond Future | 38.2000               |                     | 0.0382                      | 53.9300               | 0.0539                | 41.178            | 0            | 0           | 4,955         |
| 2019/10/31 | R186             | 07/11/2019 | 8.95   | Call | Bond Future | 2,794.0600            |                     | 2.7941                      | 2,460.4900            | 2.4605                | (11.939)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.96   | Put  | Bond Future | 2.4600                |                     | 0.0025                      | 2.9800                | 0.0030                | 21.138            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.20   | Put  | Bond Future | 1,436.2800            |                     | 1.4363                      | 1,740.9700            | 1.7410                | 21.214            | 0            | 0           | 7,500         |
| 2019/10/31 | R186             | 07/11/2019 | 8.23   | Put  | Bond Future | 1,283.6500            |                     | 1.2837                      | 1,577.9900            | 1.5780                | 22.930            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.95   | Put  | Bond Future | 2.8100                |                     | 0.0028                      | 3.4400                | 0.0034                | 22.420            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/11/2019 | 8.96   | Call | Bond Future | 2,848.1200            |                     | 2.8481                      | 2,514.4400            | 2.5144                | (11.716)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.11   | Put  | Bond Future | 2,783.3300            |                     | 2.7833                      | 3,032.7900            | 3.0328                | 8.963             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.50   | Call | Bond Future | 1,489.7200            |                     | 1.4897                      | 1,316.2000            | 1.3162                | (11.648)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.57   | Call | Bond Future | 1,700.2400            |                     | 1.7002                      | 1,507.8300            | 1.5078                | (11.317)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 |        |      | Bond Future | 8.5018                |                     | 111.6946                    | 8.5644                | 111.3542              | 0.736             | 8.6375       | 8.6375      | 101,335       |
| 2019/10/31 | R186             | 06/02/2020 | 8.11   | Call | Bond Future | 621.9900              |                     | 0.6220                      | 530.9900              | 0.5310                | (14.630)          | 0            | 0           | 821           |
| 2019/10/31 | R186             | 06/02/2020 | 8.55   | Call | Bond Future | 1,638.6700            |                     | 1.6387                      | 1,451.5500            | 1.4516                | (11.419)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.55   | Put  | Bond Future | 1,376.2300            |                     | 1.3762                      | 1,529.5700            | 1.5296                | 11.142            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 9.00   | Put  | Bond Future | 602.9700              |                     | 0.6030                      | 663.6000              | 0.6636                | 10.055            | 0            | 0           | 821           |
| 2019/10/31 | R186             | 06/02/2020 | 8.50   | Put  | Bond Future | 1,499.3200            |                     | 1.4993                      | 1,666.2600            | 1.6663                | 11.134            | 0            | 0           | 821           |
| 2019/10/31 | R186             | 06/02/2020 | 8.57   | Put  | Bond Future | 1,329.2300            |                     | 1.3292                      | 1,477.2800            | 1.4773                | 11.138            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 9.00   | Call | Bond Future | 3,275.3800            |                     | 3.2754                      | 2,995.5500            | 2.9956                | (8.543)           | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.56   | Call | Bond Future | 1,669.4300            |                     | 1.6694                      | 1,479.4300            | 1.4794                | (11.381)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/02/2020 | 8.56   | Put  | Bond Future | 1,352.6900            |                     | 1.3527                      | 1,503.1500            | 1.5031                | 11.123            | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.28   | Put  | Bond Future | 2,874.0500            |                     | 2.8740                      | 3,079.7600            | 3.0798                | 7.157             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.93   | Call | Bond Future | 3,329.1300            |                     | 3.3291                      | 3,068.9300            | 3.0689                | (7.816)           | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 7.90   | Put  | Bond Future | 4,232.3500            |                     | 4.2324                      | 4,486.7200            | 4.4867                | 6.010             | 0            | 0           | 2,500         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R186             | 07/05/2020 | 8.09   | Put  | Bond Future | 3,509.4800                  | 3.5095                      | 3,739.7200            | 3.7397                | 6.561             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 |        |      | Bond Future | 8.5600                      | 113.7233                    | 8.6259                | 113.3768              | 0.770             | 0.0000       | 0.0000      | 1,650         |
| 2019/10/31 | R186             | 07/05/2020 | 8.50   | Call | Bond Future | 1,936.4600                  | 1.9365                      | 1,757.7600            | 1.7578                | (9.228)           | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.50   | Put  | Bond Future | 2,253.4000                  | 2.2534                      | 2,421.2600            | 2.4213                | 7.449             | 0            | 0           | 23,208        |
| 2019/10/31 | R186             | 07/05/2020 | 8.08   | Call | Bond Future | 977.2300                    | 0.9772                      | 862.0700              | 0.8621                | (11.784)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.08   | Put  | Bond Future | 3,545.5000                  | 3.5455                      | 3,776.9000            | 3.7769                | 6.527             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.28   | Call | Bond Future | 1,385.1100                  | 1.3851                      | 1,244.2600            | 1.2443                | (10.169)          | 0            | 0           | 6,000         |
| 2019/10/31 | R186             | 07/05/2020 | 8.93   | Put  | Bond Future | 1,400.5900                  | 1.4006                      | 1,486.9500            | 1.4869                | 6.166             | 0            | 0           | 6,000         |
| 2019/10/31 | R186             | 07/05/2020 | 7.90   | Call | Bond Future | 681.2400                    | 0.6812                      | 589.0500              | 0.5891                | (13.533)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.09   | Call | Bond Future | 995.5000                    | 0.9955                      | 879.1800              | 0.8792                | (11.685)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 7.60   | Put  | Bond Future | 5,543.5700                  | 5.5436                      | 5,838.7900            | 5.8388                | 5.325             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 7.60   | Call | Bond Future | 329.9100                    | 0.3299                      | 278.5700              | 0.2786                | (15.562)          | 0            | 0           | 6,000         |
| 2019/10/31 | R186             | 07/05/2020 | 8.07   | Call | Bond Future | 958.8800                    | 0.9589                      | 845.1800              | 0.8452                | (11.858)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 07/05/2020 | 8.07   | Put  | Bond Future | 3,581.4600                  | 3.5815                      | 3,814.3200            | 3.8143                | 6.502             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.38   | Put  | Bond Future | 3,184.9500                  | 3.1850                      | 3,236.6700            | 3.2367                | 1.624             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 |        |      | Bond Future | 8.6144                      | 110.5289                    | 8.6838                | 110.1760              | 0.806             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.37   | Call | Bond Future | 1,956.1000                  | 1.9561                      | 1,657.1000            | 1.6571                | (15.286)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.37   | Put  | Bond Future | 3,210.7600                  | 3.2108                      | 3,264.7300            | 3.2647                | 1.681             | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.38   | Call | Bond Future | 1,981.9900                  | 1.9820                      | 1,680.7400            | 1.6807                | (15.199)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.36   | Call | Bond Future | 1,929.9900                  | 1.9300                      | 1,633.2500            | 1.6332                | (15.375)          | 0            | 0           | 0             |
| 2019/10/31 | R186             | 06/08/2020 | 8.36   | Put  | Bond Future | 3,236.3800                  | 3.2364                      | 3,292.6100            | 3.2926                | 1.737             | 0            | 0           | 0             |
| 2019/10/31 | R197             | 07/11/2019 |        |      | Bond Future | 307.3755                    | 307.3755                    | 307.5338              | 307.5338              | 0.051             | 0.0000       | 0.0000      | 1,550         |
| 2019/10/31 | R197             | 06/02/2020 |        |      | Bond Future | 305.3412                    | 305.3412                    | 305.4985              | 305.4985              | 0.052             | 0.0000       | 0.0000      | 2,540         |
| 2019/10/31 | R197             | 07/05/2020 |        |      | Bond Future | 310.9606                    | 310.9606                    | 311.1212              | 311.1212              | 0.052             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R197             | 06/08/2020 |        |      | Bond Future | 309.0099                    | 309.0099                    | 309.1736              | 309.1736              | 0.053             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R202             | 07/11/2019 |        |      | Bond Future | 232.3713                    | 232.3713                    | 231.6110              | 231.6110              | (0.327)           | 0.0000       | 0.0000      | 7,599         |
| 2019/10/31 | R202             | 06/02/2020 |        |      | Bond Future | 232.5545                    | 232.5545                    | 231.7781              | 231.7781              | (0.334)           | 0.0000       | 0.0000      | 8,486         |
| 2019/10/31 | R202             | 07/05/2020 |        |      | Bond Future | 236.8343                    | 236.8343                    | 236.0440              | 236.0440              | (0.334)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R202             | 06/08/2020 |        |      | Bond Future | 237.1448                    | 237.1448                    | 236.3396              | 236.3396              | (0.340)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R207             | 07/11/2019 | 2.08   | Put  | Bond Future | 857.5200                    | 0.8575                      | 858.1000              | 0.8581                | 0.068             | 0            | 0           | 0             |
| 2019/10/31 | R207             | 07/11/2019 |        |      | Bond Future | 6.8737                      | 102.3909                    | 6.8771                | 102.3903              | 0.048             | 0.0000       | 0.0000      | 3,123         |
| 2019/10/31 | R207             | 07/11/2019 | 2.07   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | R207             | 07/11/2019 | 2.07   | Put  | Bond Future | 859.3200                    | 0.8593                      | 859.9000              | 0.8599                | 0.067             | 0            | 0           | 0             |
| 2019/10/31 | R207             | 07/11/2019 | 2.08   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | R207             | 07/11/2019 | 2.06   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/10/31 | R207             | 07/11/2019 | 2.06   | Put  | Bond Future | 861.1300                    | 0.8611                      | 861.7100              | 0.8617                | 0.067             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 | 6.83   | Call | Bond Future | 266.6100                    | 0.2666                      | 263.8100              | 0.2638                | (1.050)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 | 6.82   | Put  | Bond Future | 2.0200                      | 0.0020                      | 0.2600                | 0.0003                | (87.129)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 |        |      | Bond Future | 6.6263                      | 100.9440                    | 6.6274                | 100.9426              | 0.016             | 0.0000       | 0.0000      | 2,194         |
| 2019/10/31 | R208             | 07/11/2019 | 6.84   | Call | Bond Future | 279.2400                    | 0.2792                      | 276.7400              | 0.2767                | (0.895)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 | 6.84   | Put  | Bond Future | 1.2500                      | 0.0013                      | 0.1600                | 0.0002                | (87.200)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 | 6.83   | Put  | Bond Future | 1.6000                      | 0.0016                      | 0.2100                | 0.0002                | (86.875)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/11/2019 | 6.82   | Call | Bond Future | 254.0400                    | 0.2540                      | 250.8700              | 0.2509                | (1.248)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/02/2020 | 6.13   | Put  | Bond Future | 388.9200                    | 0.3889                      | 389.4000              | 0.3894                | 0.123             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R208             | 06/02/2020 | 6.12   | Call | Bond Future | 22.1600               | 0.0222              | 21.0200         | 0.0210        | (5.144)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/02/2020 |        |      | Bond Future | 6.4676                | 102.7648            | 6.4691          | 102.7632      | 0.024             | 0.0000       | 0.0000      | 11,359        |
| 2019/10/31 | R208             | 06/02/2020 | 6.13   | Call | Bond Future | 23.1500               | 0.0231              | 21.9800         | 0.0220        | (5.054)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/02/2020 | 6.12   | Put  | Bond Future | 398.8000              | 0.3988              | 399.3100        | 0.3993        | 0.128             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/02/2020 | 6.14   | Call | Bond Future | 24.3000               | 0.0243              | 23.1000         | 0.0231        | (4.938)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/02/2020 | 6.14   | Put  | Bond Future | 379.2100              | 0.3792              | 379.6600        | 0.3797        | 0.119             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.81   | Call | Bond Future | 0.3600                | 0.0004              | 0.3500          | 0.0004        | (2.778)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.80   | Put  | Bond Future | 1,210.3300            | 1.2103              | 1,211.8900      | 1.2119        | 0.129             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 |        |      | Bond Future | 6.2049                | 101.2281            | 6.2068          | 101.2265      | 0.030             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.82   | Call | Bond Future | 0.3900                | 0.0004              | 0.3700          | 0.0004        | (5.128)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.82   | Put  | Bond Future | 1,192.9900            | 1.1930              | 1,194.5400      | 1.1945        | 0.130             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.81   | Put  | Bond Future | 1,201.6500            | 1.2017              | 1,203.2100      | 1.2032        | 0.130             | 0            | 0           | 0             |
| 2019/10/31 | R208             | 07/05/2020 | 4.80   | Call | Bond Future | 0.3400                | 0.0003              | 0.3300          | 0.0003        | (2.941)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.57   | Put  | Bond Future | 200.0500              | 0.2000              | 182.1900        | 0.1822        | (8.928)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 |        |      | Bond Future | 5.6749                | 103.1065            | 5.6775          | 103.1049      | 0.045             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.56   | Call | Bond Future | 131.6900              | 0.1317              | 112.3000        | 0.1123        | (14.724)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.56   | Put  | Bond Future | 203.2200              | 0.2032              | 185.4200        | 0.1854        | (8.759)           | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.57   | Call | Bond Future | 134.7500              | 0.1347              | 115.3000        | 0.1153        | (14.434)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.55   | Call | Bond Future | 128.6700              | 0.1287              | 109.3600        | 0.1094        | (15.007)          | 0            | 0           | 0             |
| 2019/10/31 | R208             | 06/08/2020 | 5.55   | Put  | Bond Future | 206.4300              | 0.2064              | 188.7100        | 0.1887        | (8.584)           | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.82   | Call | Bond Future | 884.3500              | 0.8844              | 681.7500        | 0.6817        | (22.909)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.77   | Put  | Bond Future | 474.0300              | 0.4740              | 543.9000        | 0.5439        | 14.740            | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.33   | Call | Bond Future | 14.8800               | 0.0149              | 4.7400          | 0.0047        | (68.145)          | 0            | 0           | 8,000         |
| 2019/10/31 | R209             | 07/11/2019 |        |      | Bond Future | 9.7361                | 72.4586             | 9.7754          | 72.2082       | 0.404             | 0.0000       | 0.0000      | 74,104        |
| 2019/10/31 | R209             | 07/11/2019 | 9.80   | Call | Bond Future | 803.5800              | 0.8036              | 609.3300        | 0.6093        | (24.173)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.80   | Put  | Bond Future | 397.3700              | 0.3974              | 453.5100        | 0.4535        | 14.128            | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.50   | Put  | Bond Future | 1,629.9800            | 1.6300              | 1,831.0500      | 1.8310        | 12.336            | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.50   | Call | Bond Future | 99.3800               | 0.0994              | 50.0600         | 0.0501        | (49.628)          | 0            | 0           | 5,000         |
| 2019/10/31 | R209             | 07/11/2019 | 8.92   | Put  | Bond Future | 5,496.2500            | 5.4963              | 5,746.6300      | 5.7466        | 4.555             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 8.92   | Call | Bond Future | 0.0100                | 0.0000              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 8,000         |
| 2019/10/31 | R209             | 07/11/2019 | 9.82   | Put  | Bond Future | 351.6800              | 0.3517              | 399.4700        | 0.3995        | 13.589            | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.77   | Call | Bond Future | 689.9200              | 0.6899              | 509.4000        | 0.5094        | (26.165)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.33   | Put  | Bond Future | 2,676.9200            | 2.6769              | 2,917.1700      | 2.9172        | 8.975             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.81   | Call | Bond Future | 843.5000              | 0.8435              | 644.9700        | 0.6450        | (23.536)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/11/2019 | 9.81   | Put  | Bond Future | 374.0200              | 0.3740              | 425.8800        | 0.4259        | 13.866            | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.52   | Put  | Bond Future | 3,032.3900            | 3.0324              | 3,166.1400      | 3.1661        | 4.411             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 |        |      | Bond Future | 9.8034                | 73.7656             | 9.8439          | 73.5105       | 0.414             | 0.0000       | 0.0000      | 100,381       |
| 2019/10/31 | R209             | 06/02/2020 | 9.40   | Put  | Bond Future | 3,549.8900            | 3.5499              | 3,696.1900      | 3.6962        | 4.121             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.40   | Call | Bond Future | 939.1800              | 0.9392              | 830.3600        | 0.8304        | (11.587)          | 0            | 0           | 7,500         |
| 2019/10/31 | R209             | 06/02/2020 | 9.51   | Call | Bond Future | 1,187.8800            | 1.1879              | 1,068.2300      | 1.0682        | (10.073)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.51   | Put  | Bond Future | 3,073.2200            | 3.0732              | 3,208.6900      | 3.2087        | 4.408             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.52   | Call | Bond Future | 1,212.4800            | 1.2125              | 1,091.1100      | 1.0911        | (10.010)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.50   | Call | Bond Future | 1,163.7100            | 1.1637              | 1,045.5200      | 1.0455        | (10.156)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/02/2020 | 9.50   | Put  | Bond Future | 3,114.5700            | 3.1146              | 3,251.5000      | 3.2515        | 4.396             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/05/2020 | 9.47   | Call | Bond Future | 1,668.2500            | 1.6682              | 1,547.2400      | 1.5472        | (7.254)           | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/05/2020 |        |      | Bond Future | 9.8718                | 71.9543             | 9.9136          | 71.6946       | 0.423             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R209             | 07/05/2020 | 9.45   | Call | Bond Future | 1,619.2500            | 1.6193              | 1,499.1900      | 1.4992        | (7.415)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R209             | 07/05/2020 | 9.45   | Put  | Bond Future | 4,318.1000            |                     | 4.3181                      | 4,457.7100            | 4.4577                | 3.233             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/05/2020 | 9.47   | Put  | Bond Future | 4,235.8600            |                     | 4.2359                      | 4,374.5200            | 4.3745                | 3.273             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/05/2020 | 9.46   | Call | Bond Future | 1,643.6500            |                     | 1.6437                      | 1,523.1100            | 1.5231                | (7.334)           | 0            | 0           | 0             |
| 2019/10/31 | R209             | 07/05/2020 | 9.46   | Put  | Bond Future | 4,276.8400            |                     | 4.2768                      | 4,415.9700            | 4.4160                | 3.253             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.56   | Call | Bond Future | 0.1600                |                     | 0.0002                      | 0.0400                | 0.0000                | (75.000)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.55   | Put  | Bond Future | 36,227.4600           |                     | 36.2275                     | 36,491.8200           | 36.4918               | 0.730             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 |        |      | Bond Future | 9.9381                |                     | 73.2894                     | 9.9812                | 73.0250               | 0.434             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.57   | Call | Bond Future | 0.1600                |                     | 0.0002                      | 0.0500                | 0.0001                | (68.750)          | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.57   | Put  | Bond Future | 36,010.6300           |                     | 36.0106                     | 36,274.9900           | 36.2750               | 0.734             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.56   | Put  | Bond Future | 36,118.9800           |                     | 36.1190                     | 36,383.3300           | 36.3833               | 0.732             | 0            | 0           | 0             |
| 2019/10/31 | R209             | 06/08/2020 | 5.55   | Call | Bond Future | 0.1500                |                     | 0.0002                      | 0.0400                | 0.0000                | (73.333)          | 0            | 0           | 0             |
| 2019/10/31 | R210             | 07/11/2019 |        |      | Bond Future | 187.9668              |                     | 187.9668                    | 187.1993              | 187.1993              | (0.408)           | 0.0000       | 0.0000      | 1,055         |
| 2019/10/31 | R210             | 06/02/2020 |        |      | Bond Future | 191.4040              |                     | 191.4040                    | 190.6220              | 190.6220              | (0.409)           | 0.0000       | 0.0000      | 1,772         |
| 2019/10/31 | R210             | 07/05/2020 |        |      | Bond Future | 192.2767              |                     | 192.2767                    | 191.4803              | 191.4803              | (0.414)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R210             | 06/08/2020 |        |      | Bond Future | 195.8889              |                     | 195.8889                    | 195.0778              | 195.0778              | (0.414)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R212             | 07/11/2019 |        |      | Bond Future | 161.5324              |                     | 161.5324                    | 161.4939              | 161.4939              | (0.024)           | 0.0000       | 0.0000      | 7,384         |
| 2019/10/31 | R212             | 06/02/2020 |        |      | Bond Future | 162.2403              |                     | 162.2403                    | 162.2006              | 162.2006              | (0.024)           | 0.0000       | 0.0000      | 6,495         |
| 2019/10/31 | R212             | 07/05/2020 |        |      | Bond Future | 165.2261              |                     | 165.2261                    | 165.1858              | 165.1858              | (0.024)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R212             | 06/08/2020 |        |      | Bond Future | 166.0368              |                     | 166.0368                    | 165.9958              | 165.9958              | (0.025)           | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R213             | 07/11/2019 | 9.59   | Put  | Bond Future | 100.9600              |                     | 0.1010                      | 135.8600              | 0.1359                | 34.568            | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/11/2019 | 9.58   | Call | Bond Future | 1,522.5900            |                     | 1.5226                      | 1,167.7900            | 1.1678                | (23.302)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/11/2019 |        |      | Bond Future | 9.3467                |                     | 85.2301                     | 9.4110                | 84.8373               | 0.688             | 0.0000       | 0.0000      | 10,195        |
| 2019/10/31 | R213             | 07/11/2019 | 9.59   | Call | Bond Future | 1,574.0700            |                     | 1.5741                      | 1,216.0800            | 1.2161                | (22.743)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/11/2019 | 9.58   | Put  | Bond Future | 109.3400              |                     | 0.1093                      | 147.4300              | 0.1474                | 34.836            | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/11/2019 | 9.60   | Call | Bond Future | 1,626.0100            |                     | 1.6260                      | 1,265.0400            | 1.2650                | (22.200)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/11/2019 | 9.60   | Put  | Bond Future | 93.1100               |                     | 0.0931                      | 125.0300              | 0.1250                | 34.282            | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 | 9.27   | Call | Bond Future | 1,385.2800            |                     | 1.3853                      | 1,205.3800            | 1.2054                | (12.987)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 | 9.26   | Put  | Bond Future | 2,328.1200            |                     | 2.3281                      | 2,550.9500            | 2.5509                | 9.571             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 |        |      | Bond Future | 9.4200                |                     | 86.7675                     | 9.4867                | 86.3673               | 0.708             | 0.0000       | 0.0000      | 19,980        |
| 2019/10/31 | R213             | 06/02/2020 | 9.28   | Call | Bond Future | 1,412.2400            |                     | 1.4122                      | 1,229.9700            | 1.2300                | (12.906)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 | 9.28   | Put  | Bond Future | 2,259.8600            |                     | 2.2599                      | 2,477.7700            | 2,4778                | 9.643             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 | 9.27   | Put  | Bond Future | 2,293.9000            |                     | 2.2939                      | 2,514.1800            | 2,5142                | 9.603             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/02/2020 | 9.26   | Call | Bond Future | 1,358.4400            |                     | 1.3584                      | 1,181.0900            | 1.1811                | (13.055)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.01   | Put  | Bond Future | 4,181.0200            |                     | 4.1810                      | 4,433.2300            | 4,4332                | 6.032             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.00   | Call | Bond Future | 1,266.2200            |                     | 1.2662                      | 1,112.2700            | 1.1123                | (12.158)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 |        |      | Bond Future | 9.4884                |                     | 84.7917                     | 9.5575                | 84.3843               | 0.728             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.01   | Call | Bond Future | 1,287.5700            |                     | 1.2876                      | 1,132.3900            | 1.1324                | (12.052)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.00   | Put  | Bond Future | 4,221.5600            |                     | 4.2216                      | 4,475.0000            | 4,4750                | 6.003             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.02   | Call | Bond Future | 1,308.9200            |                     | 1.3089                      | 1,152.7300            | 1,1527                | (11.933)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 07/05/2020 | 9.02   | Put  | Bond Future | 4,140.5400            |                     | 4.1405                      | 4,391.7400            | 4,3917                | 6.067             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/08/2020 | 9.31   | Call | Bond Future | 2,510.3000            |                     | 2.5103                      | 2,139.7100            | 2,1397                | (14.763)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/08/2020 |        |      | Bond Future | 9.5539                |                     | 86.3650                     | 9.6255                | 85.9501               | 0.750             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R213             | 06/08/2020 | 9.29   | Call | Bond Future | 2,453.4100            |                     | 2.4534                      | 2,086.5700            | 2,0866                | (14.952)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/08/2020 | 9.29   | Put  | Bond Future | 4,005.7800            |                     | 4.0058                      | 4,053.8400            | 4,0538                | 1.200             | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/08/2020 | 9.31   | Put  | Bond Future | 3,943.6900            |                     | 3.9437                      | 3,988.0000            | 3,9880                | 1.124             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R213             | 06/08/2020 | 9.30   | Call | Bond Future | 2,481.7800                  | 2.4818                      | 2,113.0600            | 2.1131                | (14.857)          | 0            | 0           | 0             |
| 2019/10/31 | R213             | 06/08/2020 | 9.30   | Put  | Bond Future | 3,974.6300                  | 3.9746                      | 4,020.8100            | 4.0208                | 1.162             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 | 10.02  | Put  | Bond Future | 482.7800                    | 0.4828                      | 529.7600              | 0.5298                | 9.731             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 |        |      | Bond Future | 9.9766                      | 70.8262                     | 10.0108               | 70.6006               | 0.343             | 0.0000       | 0.0000      | 4,316         |
| 2019/10/31 | R214             | 07/11/2019 | 10.01  | Call | Bond Future | 730.6300                    | 0.7306                      | 556.1900              | 0.5562                | (23.875)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 | 10.01  | Put  | Bond Future | 510.4800                    | 0.5105                      | 561.5800              | 0.5616                | 10.010            | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 | 10.02  | Call | Bond Future | 768.5500                    | 0.7686                      | 589.9900              | 0.5900                | (23.233)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 | 10.00  | Call | Bond Future | 693.7600                    | 0.6938                      | 523.6100              | 0.5236                | (24.526)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/11/2019 | 10.00  | Put  | Bond Future | 539.3200                    | 0.5393                      | 594.7100              | 0.5947                | 10.270            | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 | 9.73   | Call | Bond Future | 1,219.3500                  | 1.2194                      | 1,093.8900            | 1.0939                | (10.289)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 |        |      | Bond Future | 10.0494                     | 72.1037                     | 10.0847               | 71.8739               | 0.352             | 0.0000       | 0.0000      | 17,220        |
| 2019/10/31 | R214             | 06/02/2020 | 9.71   | Call | Bond Future | 1,170.3900                  | 1.1704                      | 1,046.3600            | 1.0464                | (10.597)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 | 9.71   | Put  | Bond Future | 3,439.9200                  | 3.4399                      | 3,545.6500            | 3.5456                | 3.074             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 | 9.73   | Put  | Bond Future | 3,351.9000                  | 3.3519                      | 3,456.2000            | 3.4562                | 3.112             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 | 9.72   | Call | Bond Future | 1,194.6500                  | 1.1947                      | 1,070.0300            | 1.0700                | (10.432)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/02/2020 | 9.72   | Put  | Bond Future | 3,395.6400                  | 3.3956                      | 3,500.7800            | 3.5008                | 3.096             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.77   | Put  | Bond Future | 4,168.4100                  | 4.1684                      | 4,339.1800            | 4.3392                | 4.097             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 |        |      | Bond Future | 10.1175                     | 70.1152                     | 10.1539               | 69.8813               | 0.360             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.76   | Call | Bond Future | 1,842.8700                  | 1.8429                      | 1,780.3800            | 1.7804                | (3.391)           | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.76   | Put  | Bond Future | 4,209.5700                  | 4.2096                      | 4,380.9300            | 4.3809                | 4.071             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.77   | Call | Bond Future | 1,869.6400                  | 1.8696                      | 1,806.5600            | 1.8066                | (3.374)           | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.75   | Call | Bond Future | 1,816.3100                  | 1.8163                      | 1,754.6100            | 1.7546                | (3.397)           | 0            | 0           | 0             |
| 2019/10/31 | R214             | 07/05/2020 | 9.75   | Put  | Bond Future | 4,251.0400                  | 4.2510                      | 4,423.1900            | 4.4232                | 4.050             | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.98   | Put  | Bond Future | 4,415.4500                  | 4.4155                      | 4,279.4000            | 4.2794                | (3.081)           | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.97   | Call | Bond Future | 3,069.2000                  | 3.0692                      | 2,694.9200            | 2.6949                | (12.195)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 |        |      | Bond Future | 10.1834                     | 71.4162                     | 10.2209               | 71.1781               | 0.368             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.98   | Call | Bond Future | 3,099.6100                  | 3.0996                      | 2,725.4100            | 2.7254                | (12.072)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.97   | Put  | Bond Future | 4,450.7600                  | 4.4508                      | 4,314.6300            | 4.3146                | (3.059)           | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.99   | Call | Bond Future | 3,129.9000                  | 3.1299                      | 2,756.0500            | 2.7561                | (11.944)          | 0            | 0           | 0             |
| 2019/10/31 | R214             | 06/08/2020 | 9.99   | Put  | Bond Future | 4,380.1200                  | 4.3801                      | 4,244.4200            | 4.2444                | (3.098)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 | 10.02  | Call | Bond Future | 614.6200                    | 0.6146                      | 452.1900              | 0.4522                | (26.428)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 | 10.01  | Put  | Bond Future | 968.8800                    | 0.9689                      | 1,054.9500            | 1.0550                | 8.883             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 |        |      | Bond Future | 10.0567                     | 89.5538                     | 10.0860               | 89.3108               | 0.291             | 0.0000       | 0.0000      | 73,546        |
| 2019/10/31 | R248             | 07/11/2019 | 10.03  | Call | Bond Future | 652.8700                    | 0.6529                      | 484.9800              | 0.4850                | (25.716)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 | 10.03  | Put  | Bond Future | 876.2900                    | 0.8763                      | 951.3900              | 0.9514                | 8.570             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 | 10.02  | Put  | Bond Future | 921.8100                    | 0.9218                      | 1,002.3700            | 1.0024                | 8.739             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/11/2019 | 10.01  | Call | Bond Future | 577.7700                    | 0.5778                      | 420.8500              | 0.4209                | (27.160)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 | 9.71   | Put  | Bond Future | 4,705.5200                  | 4.7055                      | 4,803.1700            | 4.8032                | 2.075             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 |        |      | Bond Future | 10.1318                     | 91.1691                     | 10.1620               | 90.9215               | 0.298             | 0.0000       | 0.0000      | 88,662        |
| 2019/10/31 | R248             | 06/02/2020 | 9.71   | Call | Bond Future | 1,114.1100                  | 1.1141                      | 964.1600              | 0.9642                | (13.459)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 | 9.70   | Put  | Bond Future | 4,766.1400                  | 4.7661                      | 4,864.9900            | 4.8650                | 2.074             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 | 9.72   | Call | Bond Future | 1,142.1500                  | 1.1422                      | 991.0200              | 0.9910                | (13.232)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 | 9.72   | Put  | Bond Future | 4,645.4600                  | 4.6455                      | 4,741.9300            | 4.7419                | 2.077             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/02/2020 | 9.70   | Call | Bond Future | 1,086.4900                  | 1.0865                      | 937.7400              | 0.9377                | (13.691)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.79   | Call | Bond Future | 2,065.2800                  | 2.0653                      | 1,905.8100            | 1.9058                | (7.721)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.77   | Put  | Bond Future | 5,637.9900                  | 5.6380                      | 5,731.3000            | 5.7313                | 1.655             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/31 | R248             | 07/05/2020 |        |      | Bond Future | 10.2022                     | 88.3852                     | 10.2333               | 88.1332               | 0.305             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.79   | Put  | Bond Future | 5,527.1600                  | 5.5272                      | 5,619.6500            | 5.6197                | 1.673             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.77   | Call | Bond Future | 2,002.0400                  | 2.0020                      | 1,843.3900            | 1.8434                | (7.924)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.78   | Put  | Bond Future | 5,582.4900                  | 5.5825                      | 5,675.2600            | 5.6753                | 1.662             | 0            | 0           | 0             |
| 2019/10/31 | R248             | 07/05/2020 | 9.78   | Call | Bond Future | 2,033.6400                  | 2.0336                      | 1,874.4500            | 1.8744                | (7.828)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 9.00   | Put  | Bond Future | 12,560.5000                 | 12.5605                     | 12,552.6800           | 12.5527               | (0.062)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 10.20  | Call | Bond Future | 5,024.9200                  | 5.0249                      | 4,500.1300            | 4.5001                | (10.444)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 |        |      | Bond Future | 10.2704                     | 90.0253                     | 10.3025               | 89.7686               | 0.313             | 0.0000       | 0.0000      | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 9.25   | Put  | Bond Future | 10,679.8100                 | 10.6798                     | 10,535.2700           | 10.5353               | (1.353)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 9.25   | Call | Bond Future | 1,770.6100                  | 1.7706                      | 1,369.4000            | 1.3694                | (22.659)          | 0            | 0           | 20,640        |
| 2019/10/31 | R248             | 06/08/2020 | 10.18  | Call | Bond Future | 4,941.8300                  | 4.9418                      | 4,412.6900            | 4.4127                | (10.707)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 10.18  | Put  | Bond Future | 5,671.5900                  | 5.6716                      | 5,399.1200            | 5.3991                | (4.804)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 9.00   | Call | Bond Future | 1,225.2700                  | 1.2253                      | 960.7800              | 0.9608                | (21.586)          | 0            | 0           | 3,000         |
| 2019/10/31 | R248             | 06/08/2020 | 10.20  | Put  | Bond Future | 5,592.2300                  | 5.5922                      | 5,324.1100            | 5.3241                | (4.795)           | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 10.19  | Call | Bond Future | 4,983.4600                  | 4.9835                      | 4,456.4900            | 4.4565                | (10.574)          | 0            | 0           | 0             |
| 2019/10/31 | R248             | 06/08/2020 | 10.19  | Put  | Bond Future | 5,631.9300                  | 5.6319                      | 5,361.6300            | 5.3616                | (4.799)           | 0            | 0           | 0             |

**Total**

**1471953**