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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2019 TO 01/07/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/07/01 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2025             | 01/08/2019 |        |      | Bond Future        | 136.6241                    | 136.6241                    | 136.6005              | 136.6005              | (0.017)           | 0.0000       | 0.0000      | 1,622         |
| 2019/07/01 | 2025             | 07/11/2019 |        |      | Bond Future        | 139.3602                    | 139.3602                    | 139.3360              | 139.3360              | (0.017)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2025             | 06/02/2020 |        |      | Bond Future        | 140.5708                    | 140.5708                    | 140.5459              | 140.5459              | (0.018)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2029             | 01/08/2019 |        |      | Bond Future        | 103.3122                    | 103.3122                    | 103.3217              | 103.3217              | 0.009             | 0.0000       | 0.0000      | 4,132         |
| 2019/07/01 | 2029             | 07/11/2019 |        |      | Bond Future        | 104.2868                    | 104.2868                    | 104.2964              | 104.2964              | 0.009             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2029             | 06/02/2020 |        |      | Bond Future        | 106.2960                    | 106.2960                    | 106.3056              | 106.3056              | 0.009             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.91   | Put  | Bond Future        | 9.0300                      | 0.0090                      | 6.6100                | 0.0066                | (26.800)          | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 8.67   | Put  | Bond Future        | 1,660.2900                  | 1.6603                      | 1,665.5900            | 1.6656                | 0.319             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.15   | Put  | Bond Future        | 323.8600                    | 0.3239                      | 303.5300              | 0.3035                | (6.277)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.68   | Call | Bond Future        | 5,201.6800                  | 5.2017                      | 5,134.3600            | 5.1344                | (1.294)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 |        |      | Bond Future        | 8.8517                      | 94.3865                     | 8.8612                | 94.3251               | 0.107             | 0.0000       | 0.0000      | 74,441        |
| 2019/07/01 | 2030             | 01/08/2019 | 8.35   | Put  | Bond Future        | 3,404.6200                  | 3.4046                      | 3,448.0900            | 3.4481                | 1.277             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 8.35   | Call | Bond Future        | 76.8800                     | 0.0769                      | 58.9200               | 0.0589                | (23.361)          | 0            | 0           | 2,025         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.22   | Put  | Bond Future        | 241.2500                    | 0.2413                      | 222.4000              | 0.2224                | (7.813)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.22   | Call | Bond Future        | 2,589.0800                  | 2.5891                      | 2,508.8000            | 2.5088                | (3.101)           | 0            | 0           | 5,400         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.69   | Call | Bond Future        | 5,260.3800                  | 5.2604                      | 5,193.2500            | 5.1933                | (1.276)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.69   | Put  | Bond Future        | 28.1100                     | 0.0281                      | 22.4100               | 0.0224                | (20.277)          | 0            | 0           | 5,400         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.91   | Call | Bond Future        | 6,549.9500                  | 6.5500                      | 6,486.1000            | 6.4861                | (0.975)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.92   | Call | Bond Future        | 6,608.3500                  | 6.6084                      | 6,544.6000            | 6.5446                | (0.965)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.90   | Put  | Bond Future        | 9.5200                      | 0.0095                      | 7.0000                | 0.0070                | (26.471)          | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 8.67   | Call | Bond Future        | 472.6700                    | 0.4727                      | 416.5400              | 0.4165                | (11.875)          | 0            | 0           | 5,400         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.15   | Call | Bond Future        | 2,231.4900                  | 2.2315                      | 2,149.7300            | 2.1497                | (3.664)           | 0            | 0           | 2,025         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.68   | Put  | Bond Future        | 29.5100                     | 0.0295                      | 23.6200               | 0.0236                | (19.959)          | 0            | 0           | 4,800         |
| 2019/07/01 | 2030             | 01/08/2019 | 9.92   | Put  | Bond Future        | 8.5600                      | 0.0086                      | 6.2400                | 0.0062                | (27.103)          | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.90   | Call | Bond Future        | 6,491.5100                  | 6.4915                      | 6,427.5600            | 6.4276                | (0.985)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 8.77   | Put  | Bond Future        | 1,252.8100                  | 1.2528                      | 1,246.7400            | 1.2467                | (0.485)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 8.77   | Call | Bond Future        | 721.2400                    | 0.7212                      | 653.7400              | 0.6537                | (9.359)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.24   | Call | Bond Future        | 2,694.2700                  | 2.6943                      | 2,614.5300            | 2.6145                | (2.960)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.24   | Put  | Bond Future        | 221.1800                    | 0.2212                      | 202.8700              | 0.2029                | (8.278)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.27   | Put  | Bond Future        | 194.5400                    | 0.1945                      | 177.0600              | 0.1771                | (8.985)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.27   | Call | Bond Future        | 2,855.1000                  | 2.8551                      | 2,776.1900            | 2.7762                | (2.764)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.08   | Call | Bond Future        | 1,893.4300                  | 1.8934                      | 1,811.0800            | 1.8111                | (4.349)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 01/08/2019 | 9.08   | Put  | Bond Future        | 428.8200                    | 0.4288                      | 407.9000              | 0.4079                | (4.879)           | 0            | 0           | 6,570         |
| 2019/07/01 | 2030             | 07/11/2019 | 9.76   | Put  | Bond Future        | 485.5300                    | 0.4855                      | 480.0200              | 0.4800                | (1.135)           | 0            | 0           | 5,500         |
| 2019/07/01 | 2030             | 07/11/2019 | 9.49   | Put  | Bond Future        | 754.4400                    | 0.7544                      | 750.4900              | 0.7505                | (0.524)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 |        |      | Bond Future        | 8.9046                      | 96.2518                     | 8.9145                | 96.1891               | 0.111             | 0.0000       | 0.0000      | 200           |
| 2019/07/01 | 2030             | 07/11/2019 | 9.48   | Call | Bond Future        | 4,332.8600                  | 4.3329                      | 4,266.2900            | 4.2663                | (1.536)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.48   | Put  | Bond Future        | 767.1200                    | 0.7671                      | 763.2600              | 0.7633                | (0.503)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 8.60   | Put  | Bond Future        | 3,041.0300                  | 3.0410                      | 3,062.1800            | 3.0622                | 0.695             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 8.60   | Call | Bond Future        | 1,078.0900                  | 1.0781                      | 1,036.5300            | 1.0365                | (3.855)           | 0            | 0           | 5,500         |
| 2019/07/01 | 2030             | 07/11/2019 | 9.10   | Put  | Bond Future        | 1,436.7800                  | 1.4368                      | 1,439.4100            | 1.4394                | 0.183             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.10   | Call | Bond Future        | 2,668.1900                  | 2.6682                      | 2,608.1100            | 2.6081                | (2.252)           | 0            | 0           | 5,500         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | 2030             | 07/11/2019 | 9.76   | Call | Bond Future | 5,721.6700            | 5.7217              | 5,653.4500      | 5.6535        | (1.192)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.49   | Call | Bond Future | 4,380.5600            | 4.3806              | 4,313.9000      | 4.3139        | (1.522)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 8.57   | Put  | Bond Future | 3,165.7000            | 3.1657              | 3,188.2900      | 3.1883        | 0.714             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.47   | Call | Bond Future | 4,285.3100            | 4.2853              | 4,218.8500      | 4.2188        | (1.551)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.47   | Put  | Bond Future | 779.9900              | 0.7800              | 776.2400        | 0.7762        | (0.481)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.70   | Call | Bond Future | 5,417.1200            | 5.4171              | 5,349.0900      | 5.3491        | (1.256)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.70   | Put  | Bond Future | 535.4500              | 0.5355              | 530.1300        | 0.5301        | (0.994)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 8.57   | Call | Bond Future | 1,006.5300            | 1.0065              | 966.4100        | 0.9664        | (3.986)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.12   | Put  | Bond Future | 1,390.5000            | 1.3905              | 1,392.6400      | 1.3926        | 0.154             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 07/11/2019 | 9.12   | Call | Bond Future | 2,746.7400            | 2.7467              | 2,686.1700      | 2.6862        | (2.205)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.14   | Call | Bond Future | 3,305.7400            | 3.3057              | 3,250.6700      | 3.2507        | (1.666)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.15   | Put  | Bond Future | 2,087.9000            | 2.0879              | 2,096.6800      | 2.0967        | 0.421             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 |        |      | Bond Future | 8.9471                | 94.0744             | 8.9574          | 94.0103       | 0.115             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.14   | Put  | Bond Future | 2,112.1200            | 2.1121              | 2,121.1100      | 2.1211        | 0.426             | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.15   | Call | Bond Future | 3,342.8600            | 3.3429              | 3,287.5800      | 3.2876        | (1.654)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.16   | Call | Bond Future | 3,380.1700            | 3.3802              | 3,324.6700      | 3.3247        | (1.642)           | 0            | 0           | 0             |
| 2019/07/01 | 2030             | 06/02/2020 | 9.16   | Put  | Bond Future | 2,063.9300            | 2.0639              | 2,072.4900      | 2.0725        | 0.415             | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 | 10.10  | Call | Bond Future | 6,050.2400            | 6.0502              | 6,011.4800      | 6.0115        | (0.641)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 | 10.11  | Put  | Bond Future | 33.8900               | 0.0339              | 26.1500         | 0.0262        | (22.839)          | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 |        |      | Bond Future | 9.2030                | 95.8282             | 9.2074          | 95.7974       | 0.048             | 0.0000       | 0.0000      | 44,151        |
| 2019/07/01 | 2032             | 01/08/2019 | 10.10  | Put  | Bond Future | 35.5000               | 0.0355              | 27.4900         | 0.0275        | (22.563)          | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 | 10.11  | Call | Bond Future | 6,112.5800            | 6.1126              | 6,074.0900      | 6.0741        | (0.630)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 | 10.09  | Call | Bond Future | 5,987.8900            | 5.9879              | 5,948.8500      | 5.9488        | (0.652)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 01/08/2019 | 10.09  | Put  | Bond Future | 37.1700               | 0.0372              | 28.8800         | 0.0289        | (22.303)          | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.71   | Call | Bond Future | 4,161.6000            | 4.1616              | 4,115.6800      | 4.1157        | (1.103)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.70   | Put  | Bond Future | 1,181.4800            | 1.1815              | 1,166.9800      | 1.1670        | (1.227)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 |        |      | Bond Future | 9.2658                | 93.5612             | 9.2703          | 93.5298       | 0.049             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.72   | Call | Bond Future | 4,210.1700            | 4.2102              | 4,164.2300      | 4.1642        | (1.091)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.72   | Put  | Bond Future | 1,146.5100            | 1.1465              | 1,131.9700      | 1.1320        | (1.268)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.71   | Put  | Bond Future | 1,163.8700            | 1.1639              | 1,149.3500      | 1.1494        | (1.248)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 07/11/2019 | 9.70   | Call | Bond Future | 4,113.2200            | 4.1132              | 4,067.3200      | 4.0673        | (1.116)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.40   | Put  | Bond Future | 2,667.9000            | 2.6679              | 2,662.7800      | 2.6628        | (0.192)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 |        |      | Bond Future | 9.3171                | 95.3421             | 9.3219          | 95.3099       | 0.051             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.39   | Call | Bond Future | 3,191.2400            | 3.1912              | 3,154.0300      | 3.1540        | (1.166)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.39   | Put  | Bond Future | 2,697.7800            | 2.6978              | 2,692.7800      | 2.6928        | (0.185)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.40   | Call | Bond Future | 3,228.8000            | 3.2288              | 3,191.4700      | 3.1915        | (1.156)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.38   | Call | Bond Future | 3,153.8900            | 3.1539              | 3,116.8000      | 3.1168        | (1.176)           | 0            | 0           | 0             |
| 2019/07/01 | 2032             | 06/02/2020 | 9.38   | Put  | Bond Future | 2,727.9400            | 2.7279              | 2,723.0600      | 2.7231        | (0.179)           | 0            | 0           | 0             |
| 2019/07/01 | 2033             | 01/08/2019 |        |      | Bond Future | 103.9533              | 103.9533            | 104.2058        | 104.2058      | 0.243             | 0.0000       | 0.0000      | 6,090         |
| 2019/07/01 | 2033             | 07/11/2019 |        |      | Bond Future | 104.8658              | 104.8658            | 105.1224        | 105.1224      | 0.245             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2033             | 06/02/2020 |        |      | Bond Future | 106.8861              | 106.8861            | 107.1474        | 107.1474      | 0.244             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2037             | 01/08/2019 | 10.31  | Call | Bond Future | 5,645.2700            | 5.6453              | 5,333.8300      | 5.3338        | (5.517)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 01/08/2019 |        |      | Bond Future | 9.5651                | 91.1745             | 9.6048          | 90.8640       | 0.415             | 0.0000       | 0.0000      | 50,342        |
| 2019/07/01 | 2037             | 01/08/2019 | 10.29  | Call | Bond Future | 5,509.5000            | 5.5095              | 5,198.3400      | 5.1983        | (5.648)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 01/08/2019 | 10.29  | Put  | Bond Future | 84.6100               | 0.0846              | 83.9700         | 0.0840        | (0.756)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | 2037             | 01/08/2019 | 10.31  | Put  | Bond Future | 77.7800               | 0.0778              | 76.8600         | 0.0769        | (1.183)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 01/08/2019 | 10.30  | Call | Bond Future | 5,577.3600            | 5.5774              | 5,266.0500      | 5.2661        | (5.582)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 01/08/2019 | 10.30  | Put  | Bond Future | 81.1300               | 0.0811              | 80.3400         | 0.0803        | (0.974)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.97   | Call | Bond Future | 4,101.6100            | 4.1016              | 3,865.2600      | 3.8653        | (5.762)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 |        |      | Bond Future | 9.6288                | 92.9763             | 9.6699          | 92.6596       | 0.426             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.95   | Call | Bond Future | 4,001.3600            | 4.0014              | 3,767.4400      | 3.7674        | (5.846)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.95   | Put  | Bond Future | 1,567.1300            | 1.5671              | 1,649.9400      | 1.6499        | 5.284             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.97   | Put  | Bond Future | 1,519.0900            | 1.5191              | 1,599.4700      | 1.5995        | 5.291             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.96   | Call | Bond Future | 4,051.4700            | 4.0515              | 3,816.3300      | 3.8163        | (5.804)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 07/11/2019 | 9.96   | Put  | Bond Future | 1,543.0500            | 1.5431              | 1,624.6400      | 1.6246        | 5.288             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.67   | Call | Bond Future | 3,344.3300            | 3.3443              | 3,157.9900      | 3.1580        | (5.572)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.66   | Put  | Bond Future | 3,483.4600            | 3.4835              | 3,621.2100      | 3.6212        | 3.954             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 |        |      | Bond Future | 9.6834                | 90.4860             | 9.7258          | 90.1631       | 0.438             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.68   | Call | Bond Future | 3,384.3000            | 3.3843              | 3,196.7700      | 3.1968        | (5.541)           | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.68   | Put  | Bond Future | 3,410.3700            | 3.4104              | 3,545.7300      | 3.5457        | 3.969             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.67   | Put  | Bond Future | 3,446.8900            | 3.4469              | 3,583.4400      | 3.5834        | 3.962             | 0            | 0           | 0             |
| 2019/07/01 | 2037             | 06/02/2020 | 9.66   | Call | Bond Future | 3,304.3100            | 3.3043              | 3,119.1700      | 3.1192        | (5.603)           | 0            | 0           | 0             |
| 2019/07/01 | 2038             | 01/08/2019 |        |      | Bond Future | 121.4475              | 121.4475            | 121.4595        | 121.4595      | 0.010             | 0.0000       | 0.0000      | 11,392        |
| 2019/07/01 | 2038             | 07/11/2019 |        |      | Bond Future | 123.8797              | 123.8797            | 123.8919        | 123.8919      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2038             | 06/02/2020 |        |      | Bond Future | 124.6077              | 124.6077            | 124.6200        | 124.6200      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2040             | 01/08/2019 | 10.37  | Put  | Bond Future | 113.8000              | 0.1138              | 113.5500        | 0.1136        | (0.220)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 01/08/2019 | 10.36  | Call | Bond Future | 5,616.2800            | 5.6163              | 5,282.7900      | 5.2828        | (5.938)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 01/08/2019 |        |      | Bond Future | 9.6752                | 94.1718             | 9.7150          | 93.8383       | 0.410             | 0.0000       | 0.0000      | 34,925        |
| 2019/07/01 | 2040             | 01/08/2019 | 10.37  | Call | Bond Future | 5,688.1000            | 5.6881              | 5,354.3800      | 5.3544        | (5.867)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 01/08/2019 | 10.36  | Put  | Bond Future | 118.4300              | 0.1184              | 118.4100        | 0.1184        | (0.017)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 01/08/2019 | 10.38  | Call | Bond Future | 5,759.9400            | 5.7599              | 5,426.0000      | 5.4260        | (5.798)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 01/08/2019 | 10.38  | Put  | Bond Future | 109.3100              | 0.1093              | 108.8400        | 0.1088        | (0.430)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 9.80   | Put  | Bond Future | 2,449.3900            | 2.4494              | 2,577.3600      | 2.5774        | 5.225             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 9.30   | Put  | Bond Future | 4,815.2700            | 4.8153              | 5,039.4900      | 5.0395        | 4.656             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 10.04  | Put  | Bond Future | 1,695.8100            | 1.6958              | 1,787.2900      | 1.7873        | 5.394             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 10.03  | Call | Bond Future | 4,088.5800            | 4.0886              | 3,841.3300      | 3.8413        | (6.047)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 |        |      | Bond Future | 9.7397                | 96.0329             | 9.7807          | 95.6928       | 0.421             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 9.80   | Call | Bond Future | 2,948.7800            | 2.9488              | 2,736.6600      | 2.7367        | (7.193)           | 0            | 0           | 1,260         |
| 2019/07/01 | 2040             | 07/11/2019 | 9.30   | Call | Bond Future | 1,042.2500            | 1.0422              | 926.3800        | 0.9264        | (11.117)          | 0            | 0           | 1,260         |
| 2019/07/01 | 2040             | 07/11/2019 | 10.04  | Call | Bond Future | 4,141.4900            | 4.1415              | 3,892.8800      | 3.8929        | (6.003)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 10.03  | Put  | Bond Future | 1,722.7000            | 1.7227              | 1,815.5400      | 1.8155        | 5.389             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 10.05  | Call | Bond Future | 4,194.6600            | 4.1947              | 3,944.6900      | 3.9447        | (5.959)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 07/11/2019 | 10.05  | Put  | Bond Future | 1,669.3000            | 1.6693              | 1,759.4200      | 1.7594        | 5.399             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.76   | Call | Bond Future | 3,456.8900            | 3.4569              | 3,259.7500      | 3.2598        | (5.703)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 |        |      | Bond Future | 9.7952                | 93.3502             | 9.8375          | 93.0034       | 0.432             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.74   | Call | Bond Future | 3,371.6200            | 3.3716              | 3,177.1200      | 3.1771        | (5.769)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.74   | Put  | Bond Future | 3,827.1300            | 3.8271              | 3,979.4100      | 3.9794        | 3.979             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.76   | Put  | Bond Future | 3,746.9600            | 3.7470              | 3,896.6000      | 3.8966        | 3.994             | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.75   | Call | Bond Future | 3,414.5700            | 3.4146              | 3,218.7400      | 3.2187        | (5.735)           | 0            | 0           | 0             |
| 2019/07/01 | 2040             | 06/02/2020 | 9.75   | Put  | Bond Future | 3,787.3000            | 3.7873              | 3,938.2500      | 3.9382        | 3.986             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | 2044             | 01/08/2019 | 10.40  | Put  | Bond Future | 128.5300              | 0.1285              | 131.8300        | 0.1318        | 2.567             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.86   | Put  | Bond Future | 909.7500              | 0.9097              | 993.4700        | 0.9935        | 9.203             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.53  | Call | Bond Future | 6,612.9600            | 6.6130              | 6,230.0800      | 6.2301        | (5.790)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.39   | Call | Bond Future | 368.3800              | 0.3684              | 260.2500        | 0.2602        | (29.353)          | 0            | 0           | 228           |
| 2019/07/01 | 2044             | 01/08/2019 |        |      | Bond Future | 9.7194                | 91.1419             | 9.7642          | 90.7590       | 0.461             | 0.0000       | 0.0000      | 40,532        |
| 2019/07/01 | 2044             | 01/08/2019 | 10.39  | Call | Bond Future | 5,598.8800            | 5.5989              | 5,219.7000      | 5.2197        | (6.772)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.39  | Put  | Bond Future | 133.6400              | 0.1336              | 137.3300        | 0.1373        | 2.761             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.40  | Call | Bond Future | 5,671.0500            | 5.6711              | 5,291.4800      | 5.2915        | (6.693)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.86   | Call | Bond Future | 2,103.1700            | 2.1032              | 1,804.0200      | 1.8040        | (14.224)          | 0            | 0           | 100           |
| 2019/07/01 | 2044             | 01/08/2019 | 10.53  | Put  | Bond Future | 76.4000               | 0.0764              | 76.3900         | 0.0764        | (0.013)           | 0            | 0           | 100           |
| 2019/07/01 | 2044             | 01/08/2019 | 9.39   | Put  | Bond Future | 3,271.0200            | 3.2710              | 3,545.7600      | 3.5458        | 8.399             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.74   | Put  | Bond Future | 1,323.9700            | 1.3240              | 1,449.6900      | 1.4497        | 9.496             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.38  | Call | Bond Future | 5,526.7800            | 5.5268              | 5,148.0000      | 5.1480        | (6.854)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.38  | Put  | Bond Future | 138.9500              | 0.1389              | 143.0400        | 0.1430        | 2.944             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.36   | Put  | Bond Future | 3,488.2400            | 3.4882              | 3,774.8000      | 3.7748        | 8.215             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 9.36   | Call | Bond Future | 313.6600              | 0.3137              | 217.3500        | 0.2173        | (30.705)          | 0            | 0           | 100           |
| 2019/07/01 | 2044             | 01/08/2019 | 9.74   | Call | Bond Future | 1,500.2600            | 1.5003              | 1,243.1100      | 1.2431        | (17.140)          | 0            | 0           | 228           |
| 2019/07/01 | 2044             | 01/08/2019 | 10.27  | Call | Bond Future | 4,740.5100            | 4.7405              | 4,367.9300      | 4.3679        | (7.859)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 01/08/2019 | 10.27  | Put  | Bond Future | 212.0400              | 0.2120              | 222.3300        | 0.2223        | 4.853             | 0            | 0           | 228           |
| 2019/07/01 | 2044             | 07/11/2019 | 10.52  | Call | Bond Future | 6,809.0600            | 6.8091              | 6,474.1900      | 6.4742        | (4.918)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 9.74   | Put  | Bond Future | 2,916.9700            | 2.9170              | 3,088.0600      | 3.0881        | 5.865             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 10.07  | Put  | Bond Future | 1,777.3600            | 1.7774              | 1,888.4200      | 1.8884        | 6.249             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 |        |      | Bond Future | 9.7818                | 92.9432             | 9.8280          | 92.5526       | 0.472             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 10.52  | Put  | Bond Future | 890.9100              | 0.8909              | 946.6400        | 0.9466        | 6.255             | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 07/11/2019 | 10.06  | Call | Bond Future | 4,114.9900            | 4.1150              | 3,837.0400      | 3.8370        | (6.755)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 10.06  | Put  | Bond Future | 1,805.2100            | 1.8052              | 1,917.8600      | 1.9179        | 6.240             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 9.19   | Call | Bond Future | 707.8600              | 0.7079              | 610.1100        | 0.6101        | (13.809)          | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 07/11/2019 | 9.74   | Call | Bond Future | 2,561.3000            | 2.5613              | 2,341.7900      | 2.3418        | (8.570)           | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 07/11/2019 | 10.07  | Call | Bond Future | 4,168.3300            | 4.1683              | 3,888.7900      | 3.8888        | (6.706)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 9.19   | Put  | Bond Future | 5,968.9500            | 5.9689              | 6,261.8000      | 6.2618        | 4.906             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 10.05  | Call | Bond Future | 4,061.9000            | 4.0619              | 3,785.5600      | 3.7856        | (6.803)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 07/11/2019 | 10.05  | Put  | Bond Future | 1,833.4300            | 1.8334              | 1,947.6900      | 1.9477        | 6.232             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.74   | Call | Bond Future | 3,287.6200            | 3.2876              | 3,073.2800      | 3.0733        | (6.520)           | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 06/02/2020 | 10.78  | Put  | Bond Future | 1,342.3500            | 1.3424              | 1,408.5500      | 1.4085        | 4.932             | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 06/02/2020 | 9.77   | Put  | Bond Future | 3,967.3700            | 3.9674              | 4,146.6300      | 4.1466        | 4.518             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 |        |      | Bond Future | 9.8355                | 90.3269             | 9.8831          | 89.9287       | 0.484             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.09   | Put  | Bond Future | 7,722.0600            | 7.7221              | 8,013.4700      | 8.0135        | 3.774             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.09   | Call | Bond Future | 1,086.2500            | 1.0863              | 979.4800        | 0.9795        | (9.829)           | 0            | 0           | 328           |
| 2019/07/01 | 2044             | 06/02/2020 | 9.74   | Put  | Bond Future | 4,095.0800            | 4.0951              | 4,278.9200      | 4.2789        | 4.489             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.77   | Call | Bond Future | 3,414.8500            | 3.4149              | 3,195.9300      | 3.1959        | (6.411)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 10.78  | Call | Bond Future | 8,722.3200            | 8.7223              | 8,390.3400      | 8.3903        | (3.806)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.78   | Call | Bond Future | 3,457.5700            | 3.4576              | 3,237.1400      | 3.2371        | (6.375)           | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.76   | Put  | Bond Future | 4,010.0300            | 4.0100              | 4,190.8000      | 4.1908        | 4.508             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.78   | Put  | Bond Future | 3,925.3700            | 3.9254              | 4,103.1200      | 4.1031        | 4.528             | 0            | 0           | 0             |
| 2019/07/01 | 2044             | 06/02/2020 | 9.76   | Call | Bond Future | 3,372.6600            | 3.3727              | 3,155.2500      | 3.1552        | (6.446)           | 0            | 0           | 0             |
| 2019/07/01 | 2046             | 01/08/2019 |        |      | Bond Future | 114.4118              | 114.4118            | 114.8458        | 114.8458      | 0.379             | 0.0000       | 0.0000      | 12,638        |
| 2019/07/01 | 2046             | 07/11/2019 |        |      | Bond Future | 114.9837              | 114.9837            | 115.4259        | 115.4259      | 0.385             | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | 2046             | 06/02/2020 |        |     | Bond Future        | 117.1989                    | 117.1989                    | 117.6497              | 117.6497              | 0.385             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2050             | 01/08/2019 |        |     | Bond Future        | 118.7543                    | 118.7543                    | 118.2798              | 118.2798              | (0.400)           | 0.0000       | 0.0000      | 11,104        |
| 2019/07/01 | 2050             | 07/11/2019 |        |     | Bond Future        | 121.1326                    | 121.1326                    | 120.6486              | 120.6486              | (0.400)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 2050             | 06/02/2020 |        |     | Bond Future        | 121.6297                    | 121.6297                    | 121.1361              | 121.1361              | (0.406)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL37             | 01/08/2019 |        |     | Index Future       | 655.8260                    | 655.8260                    | 655.4110              | 655.4110              | (0.063)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL37             | 07/11/2019 |        |     | Index Future       | 668.7870                    | 668.7870                    | 668.3600              | 668.3600              | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL37             | 06/02/2020 |        |     | Index Future       | 681.5120                    | 681.5120                    | 681.0750              | 681.0750              | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL7T             | 01/08/2019 |        |     | Index Future       | 764.6020                    | 764.6020                    | 763.9980              | 763.9980              | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL7T             | 07/11/2019 |        |     | Index Future       | 779.7110                    | 779.7110                    | 779.0940              | 779.0940              | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | AL7T             | 06/02/2020 |        |     | Index Future       | 794.5480                    | 794.5480                    | 793.9150              | 793.9150              | (0.080)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ALBI             | 01/08/2019 |        |     | Index Future       | 685.8230                    | 685.8230                    | 684.4950              | 684.4950              | (0.194)           | 0.0000       | 0.0000      | 990           |
| 2019/07/01 | ALBI             | 07/11/2019 |        |     | Index Future       | 699.3760                    | 699.3760                    | 698.0200              | 698.0200              | (0.194)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ALBI             | 06/02/2020 |        |     | Index Future       | 712.6840                    | 712.6840                    | 711.2980              | 711.2980              | (0.194)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C050             | 31/12/2050 |        |     | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ES33             | 01/08/2019 |        |     | Bond Future        | 10.7146                     | 79.7966                     | 10.7488               | 79.5928               | 0.320             | 0.0000       | 0.0000      | 350           |
| 2019/07/01 | ES33             | 07/11/2019 |        |     | Bond Future        | 10.8280                     | 77.5798                     | 10.8636               | 77.3718               | 0.329             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ES33             | 06/02/2020 |        |     | Bond Future        | 10.9310                     | 79.0564                     | 10.9679               | 78.8443               | 0.338             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ES42             | 01/08/2019 |        |     | Bond Future        | 11.0394                     | 81.3636                     | 11.0787               | 81.0968               | 0.356             | 0.0000       | 0.0000      | 4,919         |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | ES42             | 07/11/2019 |        |      | Bond Future        | 11.1522                     | 78.7061                     | 11.1931               | 78.4340               | 0.366             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | ES42             | 06/02/2020 |        |      | Bond Future        | 11.2510                     | 80.2045                     | 11.2933               | 79.9271               | 0.376             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.68 | Call | GOVI               | 404,510.0000                | 40.4510                     | 390,430.0000          | 39.0430               | (3.481)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.67 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 |        |      | GOVI               | 679.1310                    | 679.1310                    | 677.7230              | 677.7230              | (0.207)           | 0.0000       | 0.0000      | 437           |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.69 | Call | GOVI               | 404,410.0000                | 40.4410                     | 390,330.0000          | 39.0330               | (3.482)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.69 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.68 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 01/08/2019 | 638.67 | Call | GOVI               | 404,610.0000                | 40.4610                     | 390,530.0000          | 39.0530               | (3.480)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.90 | Call | GOVI               | 196,520.0000                | 19.6520                     | 182,130.0000          | 18.2130               | (7.322)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 |        |      | GOVI               | 692.5520                    | 692.5520                    | 691.1130              | 691.1130              | (0.208)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.90 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.91 | Call | GOVI               | 196,420.0000                | 19.6420                     | 182,030.0000          | 18.2030               | (7.326)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.92 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.91 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 07/11/2019 | 672.92 | Call | GOVI               | 196,320.0000                | 19.6320                     | 181,930.0000          | 18.1930               | (7.330)           | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.14 | Call | GOVI               | 25,890.0000                 | 2.5890                      | 11,200.0000           | 1.1200                | (56.740)          | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.15 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 |        |      | GOVI               | 705.7290                    | 705.7290                    | 704.2600              | 704.2600              | (0.208)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.14 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.15 | Call | GOVI               | 25,790.0000                 | 2.5790                      | 11,100.0000           | 1.1100                | (56.960)          | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.13 | Call | GOVI               | 25,990.0000                 | 2.5990                      | 11,300.0000           | 1.1300                | (56.522)          | 0            | 0           | 0             |
| 2019/07/01 | GOVI             | 06/02/2020 | 703.13 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IGOV             | 01/08/2019 |        |      | Index Future       | 261.6880                    | 261.6880                    | 261.7850              | 261.7850              | 0.037             | 0.0000       | 0.0000      | 815           |
| 2019/07/01 | IGOV             | 07/11/2019 |        |      | Index Future       | 266.9280                    | 266.9280                    | 267.0270              | 267.0270              | 0.037             | 0.0000       | 0.0000      | 218           |
| 2019/07/01 | IGOV             | 06/02/2020 |        |      | Index Future       | 272.0700                    | 272.0700                    | 272.1700              | 272.1700              | 0.037             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS01             | 19/09/2019 |        |      | Interest Rate Swap | 99.8500                     | 99.8500                     | 99.8500               | 99.8500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 101.8400                    | 101.8400                    | 101.8400              | 101.8400              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 102.7000                    | 102.7000                    | 102.7000              | 102.7000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.5700                     | 98.5700                     | 98.5700               | 98.5700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS02             | 22/06/2020 |        |      | Interest Rate Swap | 101.9900                    | 101.9900                    | 101.9900              | 101.9900              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 98.8100                     | 98.8100                     | 98.8200               | 98.8200               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 95.4400                     | 95.4400                     | 95.4500               | 95.4500               | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 94.4500                     | 94.4500                     | 94.4500               | 94.4500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 93.4200                     | 93.4200                     | 93.4200               | 93.4200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 93.3600                     | 93.3600                     | 93.3600               | 93.3600               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 95.3600                     | 95.3600                     | 95.3500               | 95.3500               | (0.010)           | 0.0000       | 0.0000      | 51            |
| 2019/07/01 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 95.3100                     | 95.3100                     | 95.3000               | 95.3000               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 96.2900                     | 96.2900                     | 96.2900               | 96.2900               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 100.0500                    | 100.0500                    | 100.0400              | 100.0400              | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 20/12/2022 |        |      | Interest Rate Swap | 101.1200                    | 101.1200                    | 101.1200              | 101.1200              | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 94.2500                     | 94.2500                     | 94.2500               | 94.2500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 100.1900                    | 100.1900                    | 100.1800              | 100.1800              | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 95.5000                     | 95.5000                     | 95.4900               | 95.4900               | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 91.2200                     | 91.2200                     | 91.2500               | 91.2500               | 0.033             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 88.0900                     | 88.0900                     | 88.1200               | 88.1200               | 0.034             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 86.7400                     | 86.7400                     | 86.7700               | 86.7700               | 0.035             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 88.8800                     | 88.8800                     | 88.9100               | 88.9100               | 0.034             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 92.7200                     | 92.7200                     | 92.7300               | 92.7300               | 0.011             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 91.2200                     | 91.2200                     | 91.2100               | 91.2100               | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 93.3100                     | 93.3100                     | 93.2900               | 93.2900               | (0.021)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 98.8300                     | 98.8300                     | 98.8000               | 98.8000               | (0.030)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 99.1800                     | 99.1800                     | 99.1300               | 99.1300               | (0.050)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 92.5300                     | 92.5300                     | 92.4800               | 92.4800               | (0.054)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 99.8500                     | 99.8500                     | 99.8000               | 99.8000               | (0.050)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 93.2500                     | 93.2500                     | 93.2100               | 93.2100               | (0.043)           | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | JBAF             | 18/12/2019 |        |      | Jibar Tradeable Future | 7.1300                      | 92.8700                     | 7.1300                | 92.8700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R023             | 01/08/2019 | 8.95   | Call | Bond Future            | 5,234.8900                  | 5.2349                      | 5,170.3000            | 5.1703                | (1.234)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 01/08/2019 |        |      | Bond Future            | 7.2218                      | 104.9760                    | 7.2425                | 104.9114              | 0.286             | 0.0000       | 0.0000      | 56,435        |
| 2019/07/01 | R023             | 01/08/2019 | 8.93   | Call | Bond Future            | 5,176.2300                  | 5.1762                      | 5,111.6400            | 5.1116                | (1.248)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 01/08/2019 | 8.93   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 01/08/2019 | 8.95   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 01/08/2019 | 8.94   | Call | Bond Future            | 5,205.5600                  | 5.2056                      | 5,140.9700            | 5.1410                | (1.241)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 01/08/2019 | 8.94   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 7.98   | Call | Bond Future            | 2,376.8200                  | 2.3768                      | 2,314.7500            | 2.3147                | (2.611)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 |        |      | Bond Future            | 7.2060                      | 103.1185                    | 7.2286                | 103.0525              | 0.314             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 7.99   | Call | Bond Future            | 2,402.9700                  | 2.4030                      | 2,340.8000            | 2.3408                | (2.587)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 7.98   | Put  | Bond Future            | 147.2700                    | 0.1473                      | 151.2000              | 0.1512                | 2.669             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 7.99   | Put  | Bond Future            | 145.0200                    | 0.1450                      | 148.8500              | 0.1488                | 2.641             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 8.00   | Call | Bond Future            | 2,429.0400                  | 2.4290                      | 2,366.7500            | 2.3668                | (2.564)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 07/11/2019 | 8.00   | Put  | Bond Future            | 142.6900                    | 0.1427                      | 146.4000              | 0.1464                | 2.600             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.54   | Call | Bond Future            | 1,519.0400                  | 1.5190                      | 1,468.2900            | 1.4683                | (3.341)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 |        |      | Bond Future            | 7.1651                      | 105.0810                    | 7.1899                | 105.0136              | 0.346             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.52   | Call | Bond Future            | 1,477.8200                  | 1.4778                      | 1,427.5700            | 1.4276                | (3.400)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.52   | Put  | Bond Future            | 517.7800                    | 0.5178                      | 534.9400              | 0.5349                | 3.314             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.54   | Put  | Bond Future            | 505.2200                    | 0.5052                      | 521.8800              | 0.5219                | 3.298             | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.53   | Call | Bond Future            | 1,498.2400                  | 1.4982                      | 1,447.7300            | 1.4477                | (3.371)           | 0            | 0           | 0             |
| 2019/07/01 | R023             | 06/02/2020 | 7.53   | Put  | Bond Future            | 511.3100                    | 0.5113                      | 528.2100              | 0.5282                | 3.305             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 01/08/2019 | 10.23  | Call | Bond Future            | 5,773.5600                  | 5.7736                      | 5,575.4500            | 5.5754                | (3.431)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 01/08/2019 | 10.22  | Put  | Bond Future            | 79.5800                     | 0.0796                      | 72.3200               | 0.0723                | (9.123)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | R035             | 01/08/2019 |        |      | Bond Future | 9.4638                |                     | 99.0756                     | 9.4884                | 98.8847               | 0.260             | 0.0000       | 0.0000      | 66,587        |
| 2019/07/01 | R035             | 01/08/2019 | 10.24  | Call | Bond Future | 5,841.4400            |                     | 5.8414                      | 5,643.4400            | 5.6434                | (3.390)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 01/08/2019 | 10.24  | Put  | Bond Future | 73.2700               |                     | 0.0733                      | 66.2400               | 0.0662                | (9.595)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 01/08/2019 | 10.23  | Put  | Bond Future | 76.3700               |                     | 0.0764                      | 69.2300               | 0.0692                | (9.349)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 01/08/2019 | 10.22  | Call | Bond Future | 5,705.7000            |                     | 5.7057                      | 5,507.4700            | 5.5075                | (3.474)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 10.21  | Put  | Bond Future | 944.8700              |                     | 0.9449                      | 964.6500              | 0.9647                | 2.093             | 0            | 0           | 3,500         |
| 2019/07/01 | R035             | 07/11/2019 | 9.88   | Call | Bond Future | 4,139.0300            |                     | 4.1390                      | 3,982.1200            | 3.9821                | (3.791)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 9.89   | Call | Bond Future | 4,190.3100            |                     | 4.1903                      | 4,032.7100            | 4.0327                | (3.761)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 9.87   | Put  | Bond Future | 1,549.0300            |                     | 1.5490                      | 1,587.6700            | 1.5877                | 2.494             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 |        |      | Bond Future | 9.5320                |                     | 96.5308                     | 9.5575                | 96.3360               | 0.267             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 8.92   | Put  | Bond Future | 5,538.0000            |                     | 5.5380                      | 5,673.9600            | 5.6740                | 2.455             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 8.92   | Call | Bond Future | 674.1400              |                     | 0.6741                      | 615.2400              | 0.6152                | (8.737)           | 0            | 0           | 3,500         |
| 2019/07/01 | R035             | 07/11/2019 | 9.52   | Put  | Bond Future | 2,580.1100            |                     | 2.5801                      | 2,648.4000            | 2.6484                | 2.647             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 9.52   | Call | Bond Future | 2,488.1700            |                     | 2.4882                      | 2,361.6000            | 2.3616                | (5.087)           | 0            | 0           | 3,500         |
| 2019/07/01 | R035             | 07/11/2019 | 9.89   | Put  | Bond Future | 1,504.2900            |                     | 1.5043                      | 1,541.5500            | 1.5416                | 2.477             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 9.87   | Call | Bond Future | 4,087.9700            |                     | 4.0880                      | 3,931.7500            | 3.9318                | (3.821)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 10.21  | Call | Bond Future | 5,937.9200            |                     | 5.9379                      | 5,762.8400            | 5.7628                | (2.949)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 07/11/2019 | 9.88   | Put  | Bond Future | 1,526.5100            |                     | 1.5265                      | 1,564.4600            | 1.5645                | 2.486             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.60   | Call | Bond Future | 3,332.2700            |                     | 3.3323                      | 3,207.6600            | 3.2077                | (3.739)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.61   | Put  | Bond Future | 3,230.8300            |                     | 3.2308                      | 3,304.2200            | 3.3042                | 2.272             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 |        |      | Bond Future | 9.5912                |                     | 98.3681                     | 9.6176                | 98.1693               | 0.275             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.60   | Put  | Bond Future | 3,266.0600            |                     | 3.2661                      | 3,340.1900            | 3.3402                | 2.270             | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.61   | Call | Bond Future | 3,372.4600            |                     | 3.3725                      | 3,247.1100            | 3.2471                | (3.717)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.59   | Call | Bond Future | 3,292.3100            |                     | 3.2923                      | 3,168.4400            | 3.1684                | (3.762)           | 0            | 0           | 0             |
| 2019/07/01 | R035             | 06/02/2020 | 9.59   | Put  | Bond Future | 3,301.6100            |                     | 3.3016                      | 3,376.4800            | 3.3765                | 2.268             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.54   | Call | Bond Future | 8,141.2100            |                     | 8.1412                      | 8,023.1200            | 8.0231                | (1.451)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 10.08  | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 6,000         |
| 2019/07/01 | R186             | 01/08/2019 | 8.55   | Put  | Bond Future | 126.7600              |                     | 0.1268                      | 120.7200              | 0.1207                | (4.765)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.38   | Call | Bond Future | 1,925.7200            |                     | 1.9257                      | 1,804.7600            | 1.8048                | (6.281)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 |        |      | Bond Future | 8.0987                |                     | 114.4395                    | 8.1186                | 114.3215              | 0.246             | 0.0000       | 0.0000      | 129,393       |
| 2019/07/01 | R186             | 01/08/2019 | 9.52   | Call | Bond Future | 8,033.5600            |                     | 8.0336                      | 7,915.4600            | 7.9155                | (1.470)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.52   | Put  | Bond Future | 0.1700                |                     | 0.0002                      | 0.1000                | 0.0001                | (41.176)          | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.30   | Put  | Bond Future | 384.0500              |                     | 0.3841                      | 385.3400              | 0.3853                | 0.336             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.30   | Call | Bond Future | 1,568.9100            |                     | 1.5689                      | 1,452.1700            | 1.4522                | (7.441)           | 0            | 0           | 6,000         |
| 2019/07/01 | R186             | 01/08/2019 | 9.05   | Put  | Bond Future | 8.2600                |                     | 0.0083                      | 6.6300                | 0.0066                | (19.734)          | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.05   | Call | Bond Future | 5,469.3300            |                     | 5.4693                      | 5,349.6700            | 5.3497                | (2.188)           | 0            | 0           | 6,000         |
| 2019/07/01 | R186             | 01/08/2019 | 9.54   | Put  | Bond Future | 0.1400                |                     | 0.0001                      | 0.0800                | 0.0001                | (42.857)          | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 10.08  | Call | Bond Future | 10,994.9400           |                     | 10.9949                     | 10,876.9100           | 10.8769               | (1.073)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.55   | Call | Bond Future | 2,761.0200            |                     | 2.7610                      | 2,636.9500            | 2.6369                | (4.494)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.38   | Put  | Bond Future | 274.3900              |                     | 0.2744                      | 271.4600              | 0.2715                | (1.068)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.70   | Put  | Bond Future | 60.8000               |                     | 0.0608                      | 55.5200               | 0.0555                | (8.684)           | 0            | 0           | 3,100         |
| 2019/07/01 | R186             | 01/08/2019 | 9.53   | Call | Bond Future | 8,087.4000            |                     | 8.0874                      | 7,969.3100            | 7.9693                | (1.460)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.53   | Put  | Bond Future | 0.1500                |                     | 0.0002                      | 0.0900                | 0.0001                | (40.000)          | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.22   | Call | Bond Future | 6,403.1100            |                     | 6.4031                      | 6,284.4800            | 6.2845                | (1.853)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 9.22   | Put  | Bond Future | 2.2900                |                     | 0.0023                      | 1.6900                | 0.0017                | (26.201)          | 0            | 0           | 0             |
| 2019/07/01 | R186             | 01/08/2019 | 8.70   | Call | Bond Future | 3,553.0800            |                     | 3.5531                      | 3,429.7700            | 3.4298                | (3.471)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.94   | Call | Bond Future | 4,865.8300            |                     | 4.8658                      | 4,751.5000            | 4.7515                | (2.350)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | R186             | 07/11/2019 | 8.20   | Call | Bond Future | 1,810.0800            | 1.8101              | 1,726.8100      | 1.7268        | (4.600)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.23   | Call | Bond Future | 1,906.8900            | 1.9069              | 1,821.6400      | 1.8216        | (4.471)           | 0            | 0           | 5,000         |
| 2019/07/01 | R186             | 07/11/2019 |        |      | Bond Future | 8.1330                | 116.7010            | 8.1540          | 116.5805      | 0.258             | 0.0000       | 0.0000      | 5,960         |
| 2019/07/01 | R186             | 07/11/2019 | 8.94   | Put  | Bond Future | 353.8100              | 0.3538              | 359.9400        | 0.3599        | 1.733             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.73   | Call | Bond Future | 3,888.9500            | 3.8889              | 3,779.7800      | 3.7798        | (2.807)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.73   | Put  | Bond Future | 528.3700              | 0.5284              | 539.6600        | 0.5397        | 2.137             | 0            | 0           | 5,000         |
| 2019/07/01 | R186             | 07/11/2019 | 8.20   | Put  | Bond Future | 1,426.5700            | 1.4266              | 1,463.7600      | 1.4638        | 2.607             | 0            | 0           | 7,500         |
| 2019/07/01 | R186             | 07/11/2019 | 8.95   | Call | Bond Future | 4,913.5000            | 4.9135              | 4,798.9700      | 4.7990        | (2.331)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.96   | Put  | Bond Future | 340.4100              | 0.3404              | 346.1600        | 0.3462        | 1.689             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.23   | Put  | Bond Future | 1,352.1000            | 1.3521              | 1,387.3100      | 1.3873        | 2.604             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.95   | Put  | Bond Future | 347.0500              | 0.3470              | 352.9800        | 0.3530        | 1.709             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 07/11/2019 | 8.96   | Call | Bond Future | 4,961.2700            | 4.9613              | 4,846.5600      | 4.8466        | (2.312)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.57   | Call | Bond Future | 3,566.5400            | 3.5665              | 3,470.9300      | 3.4709        | (2.681)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 |        |      | Bond Future | 8.1532                | 113.6151            | 8.1753          | 113.4921      | 0.271             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.55   | Call | Bond Future | 3,489.2800            | 3.4893              | 3,394.4400      | 3.3944        | (2.718)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.55   | Put  | Bond Future | 1,306.3700            | 1.3064              | 1,334.5000      | 1.3345        | 2.153             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.57   | Put  | Bond Future | 1,275.0600            | 1.2751              | 1,302.4200      | 1.3024        | 2.146             | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.56   | Call | Bond Future | 3,527.8400            | 3.5278              | 3,432.6100      | 3.4326        | (2.699)           | 0            | 0           | 0             |
| 2019/07/01 | R186             | 06/02/2020 | 8.56   | Put  | Bond Future | 1,290.6300            | 1.2906              | 1,318.3700      | 1.3184        | 2.149             | 0            | 0           | 0             |
| 2019/07/01 | R197             | 01/08/2019 |        |      | Bond Future | 302.8063              | 302.8063            | 302.8312        | 302.8312      | 0.008             | 0.0000       | 0.0000      | 2,507         |
| 2019/07/01 | R197             | 07/11/2019 |        |      | Bond Future | 308.8705              | 308.8705            | 308.8955        | 308.8955      | 0.008             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R197             | 06/02/2020 |        |      | Bond Future | 307.1580              | 307.1580            | 307.1830        | 307.1830      | 0.008             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R202             | 01/08/2019 |        |      | Bond Future | 233.3601              | 233.3601            | 233.3824        | 233.3824      | 0.010             | 0.0000       | 0.0000      | 9,515         |
| 2019/07/01 | R202             | 07/11/2019 |        |      | Bond Future | 238.0332              | 238.0332            | 238.0559        | 238.0559      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R202             | 06/02/2020 |        |      | Bond Future | 238.5487              | 238.5487            | 238.5715        | 238.5715      | 0.010             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R207             | 01/08/2019 | 7.34   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 01/08/2019 | 7.33   | Call | Bond Future | 564.3800              | 0.5644              | 561.8900        | 0.5619        | (0.441)           | 0            | 0           | 0             |
| 2019/07/01 | R207             | 01/08/2019 |        |      | Bond Future | 6.0291                | 100.9244            | 6.0348          | 100.9219      | 0.095             | 0.0000       | 0.0000      | 4,891         |
| 2019/07/01 | R207             | 01/08/2019 | 7.34   | Call | Bond Future | 568.7000              | 0.5687              | 566.2100        | 0.5662        | (0.438)           | 0            | 0           | 0             |
| 2019/07/01 | R207             | 01/08/2019 | 7.33   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 01/08/2019 | 7.35   | Call | Bond Future | 573.0100              | 0.5730              | 570.5200        | 0.5705        | (0.435)           | 0            | 0           | 0             |
| 2019/07/01 | R207             | 01/08/2019 | 7.35   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.08   | Put  | Bond Future | 329.6200              | 0.3296              | 332.2600        | 0.3323        | 0.801             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 |        |      | Bond Future | 3.9132                | 102.9188            | 3.9279          | 102.9162      | 0.376             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.07   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.07   | Put  | Bond Future | 331.4200              | 0.3314              | 334.0600        | 0.3341        | 0.797             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.08   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.06   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R207             | 07/11/2019 | 2.06   | Put  | Bond Future | 333.2300              | 0.3332              | 335.8700        | 0.3359        | 0.792             | 0            | 0           | 0             |
| 2019/07/01 | R208             | 01/08/2019 | 8.16   | Call | Bond Future | 2,885.3700            | 2.8854              | 2,882.8000      | 2.8828        | (0.089)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 01/08/2019 | 8.17   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R208             | 01/08/2019 |        |      | Bond Future | 6.2674                | 103.0952            | 6.2691          | 103.0927      | 0.026             | 0.0000       | 0.0000      | 10,796        |
| 2019/07/01 | R208             | 01/08/2019 | 8.16   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R208             | 01/08/2019 | 8.17   | Call | Bond Future | 2,900.3200            | 2.9003              | 2,897.7500      | 2.8977        | (0.089)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | R208             | 01/08/2019 | 8.15   | Call | Bond Future | 2,870.4200            |                     | 2.8704                      | 2,867.8500            | 2.8679                | (0.090)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 01/08/2019 | 8.15   | Put  | Bond Future | 0.0000                |                     | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.83   | Call | Bond Future | 1,081.2100            |                     | 1.0812                      | 1,077.2900            | 1.0773                | (0.363)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.82   | Put  | Bond Future | 32.4500               |                     | 0.0325                      | 31.2600               | 0.0313                | (3.667)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 |        |      | Bond Future | 6.0279                |                     | 101.7284                    | 6.0300                | 101.7256              | 0.035             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.84   | Call | Bond Future | 1,093.6200            |                     | 1.0936                      | 1,089.7200            | 1.0897                | (0.357)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.84   | Put  | Bond Future | 31.3000               |                     | 0.0313                      | 30.1400               | 0.0301                | (3.706)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.83   | Put  | Bond Future | 31.8700               |                     | 0.0319                      | 30.6900               | 0.0307                | (3.703)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 07/11/2019 | 6.82   | Call | Bond Future | 1,068.8000            |                     | 1.0688                      | 1,064.8700            | 1.0649                | (0.368)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.13   | Put  | Bond Future | 65.6800               |                     | 0.0657                      | 65.1100               | 0.0651                | (0.868)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.12   | Call | Bond Future | 589.9800              |                     | 0.5900                      | 586.4700              | 0.5865                | (0.595)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 |        |      | Bond Future | 5.6404                |                     | 103.6645                    | 5.6431                | 103.6616              | 0.048             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.13   | Call | Bond Future | 599.6200              |                     | 0.5996                      | 596.1000              | 0.5961                | (0.587)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.12   | Put  | Bond Future | 66.9100               |                     | 0.0669                      | 66.3500               | 0.0663                | (0.837)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.14   | Call | Bond Future | 609.2700              |                     | 0.6093                      | 605.7500              | 0.6058                | (0.578)           | 0            | 0           | 0             |
| 2019/07/01 | R208             | 06/02/2020 | 6.14   | Put  | Bond Future | 64.4700               |                     | 0.0645                      | 63.9000               | 0.0639                | (0.884)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.17  | Call | Bond Future | 4,736.4100            |                     | 4.7364                      | 4,502.7900            | 4.5028                | (4.932)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.15  | Put  | Bond Future | 81.2000               |                     | 0.0812                      | 78.6500               | 0.0787                | (3.140)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 9.30   | Call | Bond Future | 672.6300              |                     | 0.6726                      | 546.5500              | 0.5466                | (18.744)          | 0            | 0           | 7,560         |
| 2019/07/01 | R209             | 01/08/2019 |        |      | Bond Future | 9.4365                |                     | 75.6763                     | 9.4712                | 75.4454               | 0.368             | 0.0000       | 0.0000      | 89,403        |
| 2019/07/01 | R209             | 01/08/2019 | 10.17  | Put  | Bond Future | 74.8200               |                     | 0.0748                      | 72.1400               | 0.0721                | (3.582)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.15  | Call | Bond Future | 4,621.5000            |                     | 4.6215                      | 4,388.0100            | 4.3880                | (5.052)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.16  | Put  | Bond Future | 77.9500               |                     | 0.0780                      | 75.3300               | 0.0753                | (3.361)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 9.30   | Put  | Bond Future | 1,590.6200            |                     | 1.5906                      | 1,695.4800            | 1.6955                | 6.592             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 9.80   | Put  | Bond Future | 316.1200              |                     | 0.3161                      | 326.3800              | 0.3264                | 3.246             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.16  | Call | Bond Future | 4,678.9300            |                     | 4.6789                      | 4,445.3700            | 4.4454                | (4.992)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 9.80   | Call | Bond Future | 2,682.0200            |                     | 2.6820                      | 2,461.3400            | 2.4613                | (8.228)           | 0            | 0           | 7,560         |
| 2019/07/01 | R209             | 01/08/2019 | 10.46  | Call | Bond Future | 6,406.7300            |                     | 6.4067                      | 6,173.5800            | 6.1736                | (3.639)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 01/08/2019 | 10.46  | Put  | Bond Future | 21.2100               |                     | 0.0212                      | 19.0000               | 0.0190                | (10.420)          | 0            | 0           | 7,560         |
| 2019/07/01 | R209             | 07/11/2019 | 9.82   | Call | Bond Future | 3,459.6800            |                     | 3.4597                      | 3,281.8900            | 3.2819                | (5.139)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 07/11/2019 |        |      | Bond Future | 9.4954                |                     | 74.0198                     | 9.5312                | 73.7842               | 0.378             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R209             | 07/11/2019 | 9.80   | Call | Bond Future | 3,373.3500            |                     | 3.3733                      | 3,197.3500            | 3.1974                | (5.217)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 07/11/2019 | 9.80   | Put  | Bond Future | 1,405.9800            |                     | 1.4060                      | 1,465.6200            | 1.4656                | 4.242             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 07/11/2019 | 9.82   | Put  | Bond Future | 1,365.8500            |                     | 1.3659                      | 1,423.7000            | 1.4237                | 4.235             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 07/11/2019 | 9.81   | Call | Bond Future | 3,416.4200            |                     | 3.4164                      | 3,239.5200            | 3.2395                | (5.178)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 07/11/2019 | 9.81   | Put  | Bond Future | 1,385.7800            |                     | 1.3858                      | 1,444.5200            | 1.4445                | 4.239             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.52   | Put  | Bond Future | 2,954.0700            |                     | 2.9541                      | 3,053.9700            | 3.0540                | 3.382             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 |        |      | Bond Future | 9.5440                |                     | 75.4287                     | 9.5810                | 75.1885               | 0.387             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.51   | Call | Bond Future | 2,763.3900            |                     | 2.7634                      | 2,623.9400            | 2.6239                | (5.046)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.51   | Put  | Bond Future | 2,985.6600            |                     | 2.9857                      | 3,086.4600            | 3.0865                | 3.376             | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.52   | Call | Bond Future | 2,797.2300            |                     | 2.7972                      | 2,656.8800            | 2.6569                | (5.017)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.50   | Call | Bond Future | 2,729.7400            |                     | 2.7297                      | 2,591.2000            | 2.5912                | (5.075)           | 0            | 0           | 0             |
| 2019/07/01 | R209             | 06/02/2020 | 9.50   | Put  | Bond Future | 3,017.5300            |                     | 3.0175                      | 3,119.2400            | 3.1192                | 3.371             | 0            | 0           | 0             |
| 2019/07/01 | R210             | 01/08/2019 |        |      | Bond Future | 191.2023              |                     | 191.2023                    | 191.2196              | 191.2196              | 0.009             | 0.0000       | 0.0000      | 2,142         |
| 2019/07/01 | R210             | 07/11/2019 |        |      | Bond Future | 192.4247              |                     | 192.4247                    | 192.4422              | 192.4422              | 0.009             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R210             | 06/02/2020 |        |      | Bond Future | 196.1320              |                     | 196.1320                    | 196.1494              | 196.1494              | 0.009             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | R212             | 01/08/2019 |        |      | Bond Future | 160.1976                    | 160.1976                    | 160.2097              | 160.2097              | 0.008             | 0.0000       | 0.0000      | 6,690         |
| 2019/07/01 | R212             | 07/11/2019 |        |      | Bond Future | 163.4058                    | 163.4058                    | 163.4180              | 163.4180              | 0.007             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R212             | 06/02/2020 |        |      | Bond Future | 164.3077                    | 164.3077                    | 164.3198              | 164.3198              | 0.007             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R213             | 01/08/2019 | 9.99   | Put  | Bond Future | 20.6900                     | 0.0207                      | 16.0300               | 0.0160                | (22.523)          | 0            | 0           | 0             |
| 2019/07/01 | R213             | 01/08/2019 | 9.98   | Call | Bond Future | 5,811.7000                  | 5.8117                      | 5,746.1900            | 5.7462                | (1.127)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 01/08/2019 |        |      | Bond Future | 9.0307                      | 88.6232                     | 9.0402                | 88.5625               | 0.105             | 0.0000       | 0.0000      | 17,398        |
| 2019/07/01 | R213             | 01/08/2019 | 9.99   | Call | Bond Future | 5,868.8300                  | 5.8688                      | 5,803.4900            | 5.8035                | (1.113)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 01/08/2019 | 9.98   | Put  | Bond Future | 21.7100                     | 0.0217                      | 16.8800               | 0.0169                | (22.248)          | 0            | 0           | 0             |
| 2019/07/01 | R213             | 01/08/2019 | 10.00  | Call | Bond Future | 5,925.9400                  | 5.9259                      | 5,860.7700            | 5.8608                | (1.100)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 01/08/2019 | 10.00  | Put  | Bond Future | 19.7100                     | 0.0197                      | 15.2200               | 0.0152                | (22.780)          | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 | 9.59   | Put  | Bond Future | 874.8100                    | 0.8748                      | 871.6700              | 0.8717                | (0.359)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 | 9.58   | Call | Bond Future | 3,895.4100                  | 3.8954                      | 3,830.3700            | 3.8304                | (1.670)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 |        |      | Bond Future | 9.0898                      | 86.8232                     | 9.0997                | 86.7611               | 0.109             | 0.0000       | 0.0000      | 3,080         |
| 2019/07/01 | R213             | 07/11/2019 | 9.59   | Call | Bond Future | 3,940.9600                  | 3.9410                      | 3,875.7900            | 3.8758                | (1.654)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 | 9.58   | Put  | Bond Future | 889.1200                    | 0.8891                      | 886.1100              | 0.8861                | (0.339)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 | 9.60   | Call | Bond Future | 3,986.6700                  | 3.9867                      | 3,921.3800            | 3.9214                | (1.638)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 07/11/2019 | 9.60   | Put  | Bond Future | 860.7300                    | 0.8607                      | 857.4700              | 0.8575                | (0.379)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.27   | Call | Bond Future | 3,088.4800                  | 3.0885                      | 3,035.0600            | 3.0351                | (1.730)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.26   | Put  | Bond Future | 2,314.6600                  | 2.3147                      | 2,324.8300            | 2.3248                | 0.439             | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 |        |      | Bond Future | 9.1398                      | 88.4756                     | 9.1501                | 88.4122               | 0.112             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.28   | Call | Bond Future | 3,124.3400                  | 3.1243                      | 3,070.6900            | 3.0707                | (1.717)           | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.28   | Put  | Bond Future | 2,263.8600                  | 2.2639                      | 2,273.5800            | 2.2736                | 0.429             | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.27   | Put  | Bond Future | 2,289.0000                  | 2.2890                      | 2,298.9500            | 2.2990                | 0.435             | 0            | 0           | 0             |
| 2019/07/01 | R213             | 06/02/2020 | 9.26   | Call | Bond Future | 3,053.0800                  | 3.0531                      | 2,999.8800            | 2.9999                | (1.743)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 | 10.34  | Put  | Bond Future | 121.2700                    | 0.1213                      | 121.7000              | 0.1217                | 0.355             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 |        |      | Bond Future | 9.6821                      | 74.2099                     | 9.7219                | 73.9360               | 0.411             | 0.0000       | 0.0000      | 10,625        |
| 2019/07/01 | R214             | 01/08/2019 | 10.33  | Call | Bond Future | 4,390.1700                  | 4.3902                      | 4,116.8500            | 4.1169                | (6.226)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 | 10.33  | Put  | Bond Future | 125.9200                    | 0.1259                      | 126.6000              | 0.1266                | 0.540             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 | 10.34  | Call | Bond Future | 4,448.1200                  | 4.4481                      | 4,174.5500            | 4.1745                | (6.150)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 | 10.32  | Call | Bond Future | 4,332.3400                  | 4.3323                      | 4,059.2900            | 4.0593                | (6.303)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 01/08/2019 | 10.32  | Put  | Bond Future | 130.7800                    | 0.1308                      | 131.7300              | 0.1317                | 0.726             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.02  | Put  | Bond Future | 1,516.9500                  | 1.5169                      | 1,594.7500            | 1.5947                | 5.129             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 |        |      | Bond Future | 9.7454                      | 72.3787                     | 9.7864                | 72.0992               | 0.421             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.01  | Call | Bond Future | 3,312.7000                  | 3.3127                      | 3,112.1100            | 3.1121                | (6.055)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.01  | Put  | Bond Future | 1,540.0100                  | 1.5400                      | 1,618.9300            | 1.6189                | 5.125             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.02  | Call | Bond Future | 3,355.2600                  | 3.3553                      | 3,153.5500            | 3.1536                | (6.012)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.00  | Call | Bond Future | 3,270.3500                  | 3.2704                      | 3,070.8900            | 3.0709                | (6.099)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 07/11/2019 | 10.00  | Put  | Bond Future | 1,563.3700                  | 1.5634                      | 1,643.4200            | 1.6434                | 5.120             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.73   | Call | Bond Future | 2,816.4300                  | 2.8164                      | 2,656.9200            | 2.6569                | (5.664)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 |        |      | Bond Future | 9.8006                      | 73.7562                     | 9.8428                | 73.4713               | 0.431             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.71   | Call | Bond Future | 2,746.6100                  | 2.7466                      | 2,589.2600            | 2.5893                | (5.729)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.71   | Put  | Bond Future | 3,363.5900                  | 3.3636                      | 3,491.1500            | 3.4912                | 3.792             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.73   | Put  | Bond Future | 3,296.4300                  | 3.2964                      | 3,421.8300            | 3.4218                | 3.804             | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.72   | Call | Bond Future | 2,781.3100                  | 2.7813                      | 2,622.8700            | 2.6229                | (5.697)           | 0            | 0           | 0             |
| 2019/07/01 | R214             | 06/02/2020 | 9.72   | Put  | Bond Future | 3,329.7500                  | 3.3298                      | 3,456.2200            | 3.4562                | 3.798             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/01 | R248             | 01/08/2019 | 10.35  | Call | Bond Future | 5,704.1000                  | 5.7041                      | 5,352.9500            | 5.3529                | (6.156)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 01/08/2019 | 10.34  | Put  | Bond Future | 139.8500                    | 0.1398                      | 140.9500              | 0.1410                | 0.787             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 01/08/2019 |        |      | Bond Future | 9.6871                      | 94.7436                     | 9.7268                | 94.3917               | 0.411             | 0.0000       | 0.0000      | 102,804       |
| 2019/07/01 | R248             | 01/08/2019 | 10.36  | Call | Bond Future | 5,778.2800                  | 5.7783                      | 5,426.8400            | 5.4268                | (6.082)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 01/08/2019 | 10.36  | Put  | Bond Future | 129.1900                    | 0.1292                      | 129.7000              | 0.1297                | 0.395             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 01/08/2019 | 10.35  | Put  | Bond Future | 134.4200                    | 0.1344                      | 135.2200              | 0.1352                | 0.595             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 01/08/2019 | 10.34  | Call | Bond Future | 5,630.0000                  | 5.6300                      | 5,279.1500            | 5.2791                | (6.232)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 | 10.02  | Call | Bond Future | 4,172.2900                  | 4.1723                      | 3,913.9400            | 3.9139                | (6.192)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 | 10.01  | Put  | Bond Future | 1,885.8900                  | 1.8859                      | 1,988.0400            | 1.9880                | 5.417             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 |        |      | Bond Future | 9.7500                      | 92.1766                     | 9.7911                | 91.8176               | 0.421             | 0.0000       | 0.0000      | 2,048         |
| 2019/07/01 | R248             | 07/11/2019 | 10.03  | Call | Bond Future | 4,226.9900                  | 4.2270                      | 3,967.1700            | 3.9672                | (6.147)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 | 10.03  | Put  | Bond Future | 1,827.5400                  | 1.8275                      | 1,926.7400            | 1.9267                | 5.428             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 | 10.02  | Put  | Bond Future | 1,856.6100                  | 1.8566                      | 1,957.2800            | 1.9573                | 5.422             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 07/11/2019 | 10.01  | Call | Bond Future | 4,117.6500                  | 4.1176                      | 3,860.7800            | 3.8608                | (6.238)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.71   | Put  | Bond Future | 4,188.4800                  | 4.1885                      | 4,354.7500            | 4.3548                | 3.970             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 |        |      | Bond Future | 9.8048                      | 93.9309                     | 9.8472                | 93.5650               | 0.432             | 0.0000       | 0.0000      | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.71   | Call | Bond Future | 3,358.9000                  | 3.3589                      | 3,159.2200            | 3.1592                | (5.945)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.70   | Put  | Bond Future | 4,232.6300                  | 4.2326                      | 4,400.3500            | 4.4004                | 3.963             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.72   | Call | Bond Future | 3,403.2600                  | 3.4033                      | 3,202.1400            | 3.2021                | (5.910)           | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.72   | Put  | Bond Future | 4,144.7400                  | 4.1447                      | 4,309.5700            | 4.3096                | 3.977             | 0            | 0           | 0             |
| 2019/07/01 | R248             | 06/02/2020 | 9.70   | Call | Bond Future | 3,314.8100                  | 3.3148                      | 3,116.5800            | 3.1166                | (5.980)           | 0            | 0           | 0             |

**Total**

**944995**