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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2019 TO 28/08/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/08/28 | 0457             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0703             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0757             | 15/01/2020 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | 1386             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 1409             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2025             | 07/11/2019 |        |      | Bond Future        | 137.5781                    | 137.5781                    | 137.6404              | 137.6404              | 0.045             | 0.0000       | 0.0000      | 1,451         |
| 2019/08/28 | 2025             | 06/02/2020 |        |      | Bond Future        | 138.6137                    | 138.6137                    | 138.6775              | 138.6775              | 0.046             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2025             | 07/05/2020 |        |      | Bond Future        | 141.2092                    | 141.2092                    | 141.2740              | 141.2740              | 0.046             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2029             | 07/11/2019 |        |      | Bond Future        | 102.2866                    | 102.2866                    | 102.2827              | 102.2827              | (0.004)           | 0.0000       | 0.0000      | 4,260         |
| 2019/08/28 | 2029             | 06/02/2020 |        |      | Bond Future        | 104.1524                    | 104.1524                    | 104.1486              | 104.1486              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2029             | 07/05/2020 |        |      | Bond Future        | 104.9900                    | 104.9900                    | 104.9859              | 104.9859              | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.49   | Put  | Bond Future        | 392.9200                    | 0.3929                      | 360.1800              | 0.3602                | (8.332)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.76   | Put  | Bond Future        | 192.3800                    | 0.1924                      | 173.8000              | 0.1738                | (9.658)           | 0            | 0           | 5,500         |
| 2019/08/28 | 2030             | 07/11/2019 | 9.20   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 771.5700              | 0.7716                | 100.000           | 0            | 0           | 1,400         |
| 2019/08/28 | 2030             | 07/11/2019 | 8.40   | Put  | Bond Future        | 3,891.3500                  | 3.8913                      | 3,763.8100            | 3.7638                | (3.278)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.30   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 598.6600              | 0.5987                | 100.000           | 0            | 0           | 1,400         |
| 2019/08/28 | 2030             | 07/11/2019 |        |      | Bond Future        | 8.9637                      | 95.8773                     | 8.9410                | 96.0205               | (0.252)           | 0.0000       | 0.0000      | 75,512        |
| 2019/08/28 | 2030             | 07/11/2019 | 9.48   | Call | Bond Future        | 3,595.0600                  | 3.5951                      | 3,704.8300            | 3.7048                | 3.053             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.48   | Put  | Bond Future        | 403.7800                    | 0.4038                      | 370.3600              | 0.3704                | (8.277)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.60   | Put  | Bond Future        | 2,836.1600                  | 2.8362                      | 2,722.3300            | 2.7223                | (4.014)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.60   | Call | Bond Future        | 498.7600                    | 0.4988                      | 528.1200              | 0.5281                | 5.887             | 0            | 0           | 5,500         |
| 2019/08/28 | 2030             | 07/11/2019 | 9.10   | Put  | Bond Future        | 1,049.7600                  | 1.0498                      | 984.1100              | 0.9841                | (6.254)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.10   | Call | Bond Future        | 1,906.7100                  | 1.9067                      | 1,984.2500            | 1.9843                | 4.067             | 0            | 0           | 5,500         |
| 2019/08/28 | 2030             | 07/11/2019 | 9.30   | Call | Bond Future        | 0.0000                      | 0.0000                      | 2,837.2100            | 2.8372                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.49   | Call | Bond Future        | 3,644.5800                  | 3.6446                      | 3,755.0300            | 3.7550                | 3.031             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.76   | Call | Bond Future        | 5,054.0600                  | 5.0541                      | 5,178.6700            | 5.1787                | 2.466             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.85   | Put  | Bond Future        | 151.5900                    | 0.1516                      | 136.3200              | 0.1363                | (10.073)          | 0            | 0           | 2,500         |
| 2019/08/28 | 2030             | 07/11/2019 | 8.57   | Put  | Bond Future        | 2,981.8700                  | 2.9819                      | 2,865.6400            | 2.8656                | (3.898)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.20   | Call | Bond Future        | 0.0000                      | 0.0000                      | 2,393.6700            | 2.3937                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.25   | Call | Bond Future        | 0.0000                      | 0.0000                      | 2,611.0500            | 2.6111                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.40   | Call | Bond Future        | 235.6900                    | 0.2357                      | 251.3400              | 0.2513                | 6.640             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.47   | Call | Bond Future        | 3,545.6400                  | 3.5456                      | 3,654.7300            | 3.6547                | 3.077             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.47   | Put  | Bond Future        | 414.7800                    | 0.4148                      | 380.6800              | 0.3807                | (8.221)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.70   | Call | Bond Future        | 4,733.2400                  | 4.7332                      | 4,855.2500            | 4.8552                | 2.578             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.70   | Put  | Bond Future        | 226.0300                    | 0.2260                      | 204.8500              | 0.2048                | (9.370)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.85   | Call | Bond Future        | 5,541.4500                  | 5.5414                      | 5,669.3700            | 5.6694                | 2.308             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.57   | Call | Bond Future        | 448.2400                    | 0.4482                      | 475.2000              | 0.4752                | 6.015             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.12   | Put  | Bond Future        | 1,001.9300                  | 1.0019                      | 938.2400              | 0.9382                | (6.357)           | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.12   | Call | Bond Future        | 1,983.7100                  | 1.9837                      | 2,063.2100            | 2.0632                | 4.008             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.95   | Call | Bond Future        | 1,375.9300                  | 1.3759                      | 1,438.4600            | 1.4385                | 4.545             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 8.95   | Put  | Bond Future        | 1,462.3700                  | 1.4624                      | 1,381.7100            | 1.3817                | (5.516)           | 0            | 0           | 5,000         |
| 2019/08/28 | 2030             | 07/11/2019 | 9.35   | Call | Bond Future        | 2,970.2300                  | 2.9702                      | 3,070.3500            | 3.0704                | 3.371             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 07/11/2019 | 9.35   | Put  | Bond Future        | 568.6900                    | 0.5687                      | 525.6200              | 0.5256                | (7.574)           | 0            | 0           | 2,500         |
| 2019/08/28 | 2030             | 07/11/2019 | 9.25   | Put  | Bond Future        | 0.0000                      | 0.0000                      | 680.0400              | 0.6800                | 100.000           | 0            | 0           | 5,333         |
| 2019/08/28 | 2030             | 06/02/2020 | 9.14   | Call | Bond Future        | 2,619.0700                  | 2.6191                      | 2,695.0300            | 2.6950                | 2.900             | 0            | 0           | 0             |
| 2019/08/28 | 2030             | 06/02/2020 | 8.40   | Call | Bond Future        | 661.0700                    | 0.6611                      | 690.3900              | 0.6904                | 4.435             | 0            | 0           | 5,820         |
| 2019/08/28 | 2030             | 06/02/2020 | 9.15   | Put  | Bond Future        | 1,879.7400                  | 1.8797                      | 1,810.4500            | 1.8104                | (3.686)           | 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 |        |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|--------|
| 2019/08/28 | 2030             | 06/02/2020 |        |      | Bond Future |                       | 9.0243              | 93.5944         | 9.0008        | 93.7403           | 0.0000       | 0.0000      | 0             |        |
| 2019/08/28 | 2030             | 06/02/2020 | 9.00   | Put  | Bond Future | 2,295.8800            |                     | 2.2959          | 2,217.0400    | 2.2170            | (3.434)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 06/02/2020 | 9.00   | Call | Bond Future | 2,145.1600            |                     | 2.1452          | 2,212.2000    | 2.2122            | 3.125        | 0           | 0             | 5,820  |
| 2019/08/28 | 2030             | 06/02/2020 | 9.14   | Put  | Bond Future | 1,905.4600            |                     | 1.9055          | 1,835.5400    | 1.8355            | (3.669)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 06/02/2020 | 8.40   | Put  | Bond Future | 4,638.4600            |                     | 4.6385          | 4,521.9000    | 4.5219            | (2.513)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 06/02/2020 | 9.15   | Call | Bond Future | 2,654.6900            |                     | 2.6547          | 2,731.2800    | 2.7313            | 2.885        | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 06/02/2020 | 9.16   | Call | Bond Future | 2,690.5400            |                     | 2.6905          | 2,767.7600    | 2.7678            | 2.870        | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 06/02/2020 | 9.16   | Put  | Bond Future | 1,854.3100            |                     | 1.8543          | 1,785.6500    | 1.7856            | (3.703)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.79   | Call | Bond Future | 1,929.9300            |                     | 1.9299          | 1,986.2100    | 1.9862            | 2.916        | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.78   | Put  | Bond Future | 3,767.6300            |                     | 3.7676          | 3,674.9400    | 3.6749            | (2.460)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 |        |      | Bond Future |                       | 9.0829              | 95.3253         | 9.0585        | 95.4738           | (0.269)      | 0.0000      | 0.0000        | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.80   | Call | Bond Future | 1,957.5900            |                     | 1.9576          | 2,014.4000    | 2.0144            | 2.902        | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.80   | Put  | Bond Future | 3,698.1100            |                     | 3.6981          | 3,606.4800    | 3.6065            | (2.478)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.79   | Put  | Bond Future | 3,732.7400            |                     | 3.7327          | 3,640.5800    | 3.6406            | (2.469)      | 0           | 0             | 0      |
| 2019/08/28 | 2030             | 07/05/2020 | 8.78   | Call | Bond Future | 1,902.4800            |                     | 1.9025          | 1,958.2300    | 1.9582            | 2.930        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 | 9.71   | Call | Bond Future | 3,179.3800            |                     | 3.1794          | 3,181.3900    | 3.1814            | 0.063        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 | 9.70   | Put  | Bond Future | 748.9800              |                     | 0.7490          | 734.5300      | 0.7345            | (1.929)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 |        |      | Bond Future |                       | 9.3458              | 93.0113         | 9.3434        | 93.0276           | (0.025)      | 0.0000      | 0.0000        | 50,982 |
| 2019/08/28 | 2032             | 07/11/2019 | 9.72   | Call | Bond Future | 3,228.3900            |                     | 3.2284          | 3,230.5600    | 3.2306            | 0.067        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 | 9.72   | Put  | Bond Future | 714.6600              |                     | 0.7147          | 700.5300      | 0.7005            | (1.977)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 | 9.71   | Put  | Bond Future | 731.5800              |                     | 0.7316          | 717.2900      | 0.7173            | (1.953)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/11/2019 | 9.70   | Call | Bond Future | 3,130.7900            |                     | 3.1308          | 3,132.6400    | 3.1326            | 0.059        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.40   | Put  | Bond Future | 2,574.8100            |                     | 2.5748          | 2,558.8300    | 2.5588            | (0.621)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 |        |      | Bond Future |                       | 9.4142              | 94.6854         | 9.4117        | 94.7021           | (0.026)      | 0.0000      | 0.0000        | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.39   | Call | Bond Future | 2,444.2300            |                     | 2.4442          | 2,444.8800    | 2.4449            | 0.027        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.39   | Put  | Bond Future | 2,607.4600            |                     | 2.6075          | 2,591.4100    | 2.5914            | (0.616)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.40   | Call | Bond Future | 2,479.0200            |                     | 2.4790          | 2,479.7400    | 2.4797            | 0.029        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.38   | Call | Bond Future | 2,409.4300            |                     | 2.4094          | 2,410.0200    | 2.4100            | 0.024        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 06/02/2020 | 9.38   | Put  | Bond Future | 2,640.1700            |                     | 2.6402          | 2,624.0600    | 2.6241            | (0.610)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.19   | Call | Bond Future | 2,255.6200            |                     | 2.2556          | 2,256.6800    | 2.2567            | 0.047        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 |        |      | Bond Future |                       | 9.4791              | 92.2762         | 9.4766        | 92.2930           | (0.027)      | 0.0000      | 0.0000        | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.17   | Call | Bond Future | 2,195.9200            |                     | 2.1959          | 2,196.9000    | 2.1969            | 0.045        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.17   | Put  | Bond Future | 4,273.8100            |                     | 4.2738          | 4,257.9800    | 4.2580            | (0.370)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.19   | Put  | Bond Future | 4,197.1300            |                     | 4.1971          | 4,181.3800    | 4.1814            | (0.375)      | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.18   | Call | Bond Future | 2,225.5200            |                     | 2.2255          | 2,226.5400    | 2.2265            | 0.046        | 0           | 0             | 0      |
| 2019/08/28 | 2032             | 07/05/2020 | 9.18   | Put  | Bond Future | 4,235.1800            |                     | 4.2352          | 4,219.3900    | 4.2194            | (0.373)      | 0           | 0             | 0      |
| 2019/08/28 | 2033             | 07/11/2019 |        |      | Bond Future |                       | 103.0982            | 103.0982        | 103.0952      | 103.0952          | (0.003)      | 0.0000      | 0.0000        | 6,260  |
| 2019/08/28 | 2033             | 06/02/2020 |        |      | Bond Future |                       | 104.9789            | 104.9789        | 104.9760      | 104.9760          | (0.003)      | 0.0000      | 0.0000        | 0      |
| 2019/08/28 | 2033             | 07/05/2020 |        |      | Bond Future |                       | 105.7488            | 105.7488        | 105.7457      | 105.7457          | (0.003)      | 0.0000      | 0.0000        | 0      |
| 2019/08/28 | 2037             | 07/11/2019 | 9.97   | Call | Bond Future | 2,699.8200            |                     | 2.6998          | 2,799.0900    | 2.7991            | 3.677        | 0           | 0             | 0      |
| 2019/08/28 | 2037             | 07/11/2019 |        |      | Bond Future |                       | 9.7724              | 91.8760         | 9.7495        | 92.0499           | (0.234)      | 0.0000      | 0.0000        | 61,840 |
| 2019/08/28 | 2037             | 07/11/2019 | 9.95   | Call | Bond Future | 2,604.9400            |                     | 2.6049          | 2,702.0600    | 2.7021            | 3.728        | 0           | 0             | 0      |
| 2019/08/28 | 2037             | 07/11/2019 | 9.95   | Put  | Bond Future | 1,271.0400            |                     | 1.2710          | 1,194.2100    | 1.1942            | (6.045)      | 0           | 0             | 0      |
| 2019/08/28 | 2037             | 07/11/2019 | 9.97   | Put  | Bond Future | 1,217.6300            |                     | 1.2176          | 1,142.9500    | 1.1430            | (6.133)      | 0           | 0             | 0      |
| 2019/08/28 | 2037             | 07/11/2019 | 9.96   | Call | Bond Future | 2,652.1900            |                     | 2.6522          | 2,750.3900    | 2.7504            | 3.703        | 0           | 0             | 0      |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | 2037             | 07/11/2019 | 9.96   | Put  | Bond Future | 1,244.1000                  | 1.2441                      | 1,168.3500            | 1.1683                | (6.089)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.67   | Call | Bond Future | 2,212.0600                  | 2.2121                      | 2,282.6200            | 2.2826                | 3.190             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.66   | Put  | Bond Future | 3,571.9600                  | 3.5720                      | 3,464.5900            | 3.4646                | (3.006)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 |        |      | Bond Future | 9.8441                      | 89.2704                     | 9.8205                | 89.4476               | (0.240)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.68   | Call | Bond Future | 2,247.4100                  | 2.2474                      | 2,318.7200            | 2.3187                | 3.173             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.68   | Put  | Bond Future | 3,489.0600                  | 3.4891                      | 3,383.1900            | 3.3832                | (3.034)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.67   | Put  | Bond Future | 3,530.2000                  | 3.5302                      | 3,423.5800            | 3.4236                | (3.020)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 06/02/2020 | 9.66   | Call | Bond Future | 2,177.2300                  | 2.1772                      | 2,247.0400            | 2.2470                | 3.206             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.60   | Put  | Bond Future | 4,985.8300                  | 4.9858                      | 4,874.5600            | 4.8746                | (2.232)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.59   | Call | Bond Future | 2,586.1500                  | 2.5862                      | 2,654.6500            | 2.6546                | 2.649             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 |        |      | Bond Future | 9.9142                      | 90.9214                     | 9.8898                | 91.1017               | (0.246)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.60   | Call | Bond Future | 2,619.0600                  | 2.6191                      | 2,688.1400            | 2.6881                | 2.638             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.59   | Put  | Bond Future | 5,029.8000                  | 5.0298                      | 4,917.9500            | 4.9180                | (2.224)           | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.61   | Call | Bond Future | 2,652.1900                  | 2.6522                      | 2,721.8600            | 2.7219                | 2.627             | 0            | 0           | 0             |
| 2019/08/28 | 2037             | 07/05/2020 | 9.61   | Put  | Bond Future | 4,942.1700                  | 4.9422                      | 4,831.4900            | 4.8315                | (2.240)           | 0            | 0           | 0             |
| 2019/08/28 | 2038             | 07/11/2019 |        |      | Bond Future | 121.4168                    | 121.4168                    | 121.2375              | 121.2375              | (0.148)           | 0.0000       | 0.0000      | 21,774        |
| 2019/08/28 | 2038             | 06/02/2020 |        |      | Bond Future | 121.9735                    | 121.9735                    | 121.7910              | 121.7910              | (0.150)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2038             | 07/05/2020 |        |      | Bond Future | 124.2573                    | 124.2573                    | 124.0713              | 124.0713              | (0.150)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 10.04  | Put  | Bond Future | 1,481.9900                  | 1.4820                      | 1,411.7100            | 1.4117                | (4.742)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 10.03  | Call | Bond Future | 2,618.5700                  | 2.6186                      | 2,692.1200            | 2.6921                | 2.809             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 9.80   | Put  | Bond Future | 2,380.7900                  | 2.3808                      | 2,288.2400            | 2.2882                | (3.887)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 9.30   | Put  | Bond Future | 5,345.1500                  | 5.3451                      | 5,214.1100            | 5.2141                | (2.452)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 |        |      | Bond Future | 9.8929                      | 94.7726                     | 9.8751                | 94.9174               | (0.180)           | 0.0000       | 0.0000      | 43,840        |
| 2019/08/28 | 2040             | 07/11/2019 | 10.04  | Call | Bond Future | 2,667.3800                  | 2.6674                      | 2,741.8400            | 2.7418                | 2.792             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 10.03  | Put  | Bond Future | 1,512.9800                  | 1.5130                      | 1,441.7900            | 1.4418                | (4.705)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 9.80   | Call | Bond Future | 1,619.8900                  | 1.6199                      | 1,672.0800            | 1.6721                | 3.222             | 0            | 0           | 1,260         |
| 2019/08/28 | 2040             | 07/11/2019 | 9.30   | Call | Bond Future | 311.8400                    | 0.3118                      | 325.5400              | 0.3255                | 4.393             | 0            | 0           | 1,260         |
| 2019/08/28 | 2040             | 07/11/2019 | 10.05  | Call | Bond Future | 2,716.5900                  | 2.7166                      | 2,791.9600            | 2.7920                | 2.774             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/11/2019 | 10.05  | Put  | Bond Future | 1,451.5200                  | 1.4515                      | 1,382.1500            | 1.3822                | (4.779)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.76   | Call | Bond Future | 2,203.8100                  | 2.2038                      | 2,258.3700            | 2.2584                | 2.476             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.00   | Put  | Bond Future | 8,712.8400                  | 8.7128                      | 8,580.0800            | 8.5801                | (1.524)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 |        |      | Bond Future | 9.9652                      | 91.9687                     | 9.9469                | 92.1162               | (0.184)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 8.40   | Put  | Bond Future | 14,132.4500                 | 14.1324                     | 13,987.9600           | 13.9880               | (1.022)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 8.40   | Call | Bond Future | 72.7400                     | 0.0727                      | 75.6700               | 0.0757                | 4.028             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.74   | Call | Bond Future | 2,130.4300                  | 2.1304                      | 2,183.7300            | 2.1837                | 2.502             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.74   | Put  | Bond Future | 3,967.3800                  | 3.9674                      | 3,873.2600            | 3.8733                | (2.372)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.76   | Put  | Bond Future | 3,875.3200                  | 3.8753                      | 3,782.4600            | 3.7825                | (2.396)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.00   | Call | Bond Future | 415.1900                    | 0.4152                      | 429.8500              | 0.4298                | 3.531             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.75   | Call | Bond Future | 2,167.2000                  | 2.1672                      | 2,221.1300            | 2.2211                | 2.488             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 06/02/2020 | 9.75   | Put  | Bond Future | 3,921.3700                  | 3.9214                      | 3,827.8800            | 3.8279                | (2.384)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/05/2020 | 9.74   | Call | Bond Future | 2,821.8400                  | 2.8218                      | 2,878.3400            | 2.8783                | 2.002             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/05/2020 | 9.75   | Put  | Bond Future | 5,168.4700                  | 5.1685                      | 5,075.4300            | 5.0754                | (1.800)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/05/2020 |        |      | Bond Future | 10.0359                     | 93.6697                     | 10.0170               | 93.8197               | (0.188)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2040             | 07/05/2020 | 9.74   | Put  | Bond Future | 5,214.8900                  | 5.2149                      | 5,121.3600            | 5.1214                | (1.794)           | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/05/2020 | 9.75   | Call | Bond Future | 2,857.9000                  | 2.8579                      | 2,914.8900            | 2.9149                | 1.994             | 0            | 0           | 0             |
| 2019/08/28 | 2040             | 07/05/2020 | 9.73   | Call | Bond Future | 2,785.7100                  | 2.7857                      | 2,841.7200            | 2.8417                | 2.011             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | 2040             | 07/05/2020 | 9.73   | Put  | Bond Future | 5,261.3600                  | 5.2614                      | 5,167.3400            | 5.1673                | (1.787)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 10.07  | Put  | Bond Future | 1,577.6300                  | 1.5776                      | 1,504.6900            | 1.5047                | (4.623)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 9.74   | Put  | Bond Future | 2,961.6000                  | 2.9616                      | 2,858.1000            | 2.8581                | (3.495)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 10.52  | Call | Bond Future | 5,189.1900                  | 5.1892                      | 5,297.7900            | 5.2978                | 2.093             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 |        |      | Bond Future | 9.9411                      | 91.6087                     | 9.9234                | 91.7551               | (0.178)           | 0.0000       | 0.0000      | 37,891        |
| 2019/08/28 | 2044             | 07/11/2019 | 10.06  | Call | Bond Future | 2,585.4000                  | 2.5854                      | 2,657.9600            | 2.6580                | 2.807             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 10.06  | Put  | Bond Future | 1,610.1200                  | 1.6101                      | 1,536.2500            | 1.5363                | (4.588)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 10.52  | Put  | Bond Future | 605.5400                    | 0.6055                      | 567.7100              | 0.5677                | (6.247)           | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 07/11/2019 | 10.07  | Call | Bond Future | 2,634.1000                  | 2.6341                      | 2,707.5900            | 2.7076                | 2.790             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 9.19   | Call | Bond Future | 155.9900                    | 0.1560                      | 163.2000              | 0.1632                | 4.622             | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 07/11/2019 | 9.74   | Call | Bond Future | 1,271.4300                  | 1.2714                      | 1,314.3600            | 1.3144                | 3.377             | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 07/11/2019 | 10.05  | Call | Bond Future | 2,537.2700                  | 2.5373                      | 2,608.9100            | 2.6089                | 2.824             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 10.05  | Put  | Bond Future | 1,643.3000                  | 1.6433                      | 1,568.5100            | 1.5685                | (4.551)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/11/2019 | 9.19   | Put  | Bond Future | 6,751.5800                  | 6.7516                      | 6,612.3600            | 6.6124                | (2.062)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.74   | Call | Bond Future | 2,020.6800                  | 2.0207                      | 2,071.8500            | 2.0719                | 2.532             | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 06/02/2020 | 10.78  | Put  | Bond Future | 1,127.9100                  | 1.1279                      | 1,087.7200            | 1.0877                | (3.563)           | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 06/02/2020 | 9.77   | Put  | Bond Future | 4,134.8800                  | 4.1349                      | 4,038.6700            | 4.0387                | (2.327)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 |        |      | Bond Future | 10.0111                     | 88.8730                     | 9.9928                | 89.0223               | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.09   | Put  | Bond Future | 8,555.1900                  | 8.5552                      | 8,422.1200            | 8.4221                | (1.555)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.09   | Call | Bond Future | 465.4700                    | 0.4655                      | 481.6800              | 0.4817                | 3.483             | 0            | 0           | 328           |
| 2019/08/28 | 2044             | 06/02/2020 | 9.74   | Put  | Bond Future | 4,282.0500                  | 4.2820                      | 4,183.9400            | 4.1839                | (2.291)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.77   | Call | Bond Future | 2,128.4500                  | 2.1284                      | 2,181.5200            | 2.1815                | 2.493             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 10.78  | Call | Bond Future | 7,053.9700                  | 7.0540                      | 7,163.0600            | 7.1631                | 1.547             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.78   | Call | Bond Future | 2,164.7300                  | 2.1647                      | 2,218.4300            | 2.2184                | 2.481             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.76   | Put  | Bond Future | 4,183.7900                  | 4.1838                      | 4,086.9400            | 4.0869                | (2.315)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.78   | Put  | Bond Future | 4,086.4400                  | 4.0864                      | 3,990.8600            | 3.9909                | (2.339)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 06/02/2020 | 9.76   | Call | Bond Future | 2,092.5100                  | 2.0925                      | 2,144.9400            | 2.1449                | 2.506             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.81   | Call | Bond Future | 2,987.3100                  | 2.9873                      | 3,045.9700            | 3.0460                | 1.964             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.79   | Put  | Bond Future | 5,301.0200                  | 5.3010                      | 5,206.7800            | 5.2068                | (1.778)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.26   | Call | Bond Future | 1,291.5900                  | 1.2916                      | 1,323.7100            | 1.3237                | 2.487             | 0            | 0           | 556           |
| 2019/08/28 | 2044             | 07/05/2020 | 9.33   | Call | Bond Future | 1,464.9100                  | 1.4649                      | 1,500.2200            | 1.5002                | 2.410             | 0            | 0           | 100           |
| 2019/08/28 | 2044             | 07/05/2020 | 9.98   | Call | Bond Future | 3,647.2800                  | 3.6473                      | 3,714.2900            | 3.7143                | 1.837             | 0            | 0           | 100           |
| 2019/08/28 | 2044             | 07/05/2020 |        |      | Bond Future | 10.0793                     | 90.5167                     | 10.0605               | 90.6685               | (0.187)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.81   | Put  | Bond Future | 5,205.9500                  | 5.2060                      | 5,112.7100            | 5.1127                | (1.791)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.79   | Call | Bond Future | 2,913.9500                  | 2.9139                      | 2,971.6100            | 2.9716                | 1.979             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.33   | Put  | Bond Future | 7,873.8700                  | 7.8739                      | 7,757.2800            | 7.7573                | (1.481)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.80   | Put  | Bond Future | 5,253.1600                  | 5.2532                      | 5,159.4200            | 5.1594                | (1.784)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.26   | Put  | Bond Future | 8,338.2900                  | 8.3383                      | 8,218.5100            | 8.2185                | (1.437)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.91   | Put  | Bond Future | 4,752.1400                  | 4.7521                      | 4,663.8300            | 4.6638                | (1.858)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.98   | Put  | Bond Future | 4,454.9200                  | 4.4549                      | 4,370.0300            | 4.3700                | (1.906)           | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 11.09  | Call | Bond Future | 9,132.8300                  | 9.1328                      | 9,244.2700            | 9.2443                | 1.220             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.80   | Call | Bond Future | 2,950.3700                  | 2.9504                      | 3,008.5300            | 3.0085                | 1.971             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 9.91   | Call | Bond Future | 3,367.9600                  | 3.3680                      | 3,431.5500            | 3.4315                | 1.888             | 0            | 0           | 556           |
| 2019/08/28 | 2044             | 07/05/2020 | 11.02  | Call | Bond Future | 8,743.3700                  | 8.7434                      | 8,852.7900            | 8.8528                | 1.251             | 0            | 0           | 0             |
| 2019/08/28 | 2044             | 07/05/2020 | 11.02  | Put  | Bond Future | 1,668.1600                  | 1.6682                      | 1,625.6800            | 1.6257                | (2.547)           | 0            | 0           | 556           |
| 2019/08/28 | 2044             | 07/05/2020 | 11.09  | Put  | Bond Future | 1,569.7500                  | 1.5697                      | 1,529.2900            | 1.5293                | (2.577)           | 0            | 0           | 100           |

| 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | 2046             | 07/11/2019 |        |     | Bond Future        | 112.6617                    | 112.6617                    | 112.2446              | 112.2446              | (0.370)           | 0.0000       | 0.0000      | 17,994        |
| 2019/08/28 | 2046             | 06/02/2020 |        |     | Bond Future        | 114.7168                    | 114.7168                    | 114.2922              | 114.2922              | (0.370)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2046             | 07/05/2020 |        |     | Bond Future        | 115.1164                    | 115.1164                    | 114.6838              | 114.6838              | (0.376)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2050             | 07/11/2019 |        |     | Bond Future        | 117.2291                    | 117.2291                    | 117.2260              | 117.2260              | (0.003)           | 0.0000       | 0.0000      | 12,776        |
| 2019/08/28 | 2050             | 06/02/2020 |        |     | Bond Future        | 117.5318                    | 117.5318                    | 117.5290              | 117.5290              | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 2050             | 07/05/2020 |        |     | Bond Future        | 119.7326                    | 119.7326                    | 119.7295              | 119.7295              | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | AL37             | 07/11/2019 |        |     | Index Future       | 667.8430                    | 667.8430                    | 668.0830              | 668.0830              | 0.036             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | AL37             | 06/02/2020 |        |     | Index Future       | 679.8650                    | 679.8650                    | 680.1090              | 680.1090              | 0.036             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | AL37             | 07/05/2020 |        |     | Index Future       | 692.4350                    | 692.4350                    | 692.6840              | 692.6840              | 0.036             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | AL7T             | 07/11/2019 |        |     | Index Future       | 775.5630                    | 775.5630                    | 776.6740              | 776.6740              | 0.143             | 0.0000       | 0.0000      | 120           |
| 2019/08/28 | AL7T             | 06/02/2020 |        |     | Index Future       | 789.5230                    | 789.5230                    | 790.6550              | 790.6550              | 0.143             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | AL7T             | 07/05/2020 |        |     | Index Future       | 804.1210                    | 804.1210                    | 805.2730              | 805.2730              | 0.143             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | ALBI             | 07/11/2019 |        |     | Index Future       | 693.4290                    | 693.4290                    | 694.1840              | 694.1840              | 0.109             | 0.0000       | 0.0000      | 222           |
| 2019/08/28 | ALBI             | 06/02/2020 |        |     | Index Future       | 705.9110                    | 705.9110                    | 706.6800              | 706.6800              | 0.109             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | ALBI             | 07/05/2020 |        |     | Index Future       | 718.9630                    | 718.9630                    | 719.7460              | 719.7460              | 0.109             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C048             | 28/02/2048 |        |     | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C207             | 15/01/2020 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | ES33             | 07/11/2019 |        |     | Bond Future        | 10.9248                     | 77.0165                     | 10.9054               | 77.1288               | (0.177)           | 0.0000       | 0.0000      | 350           |
| 2019/08/28 | ES33             | 06/02/2020 |        |     | Bond Future        | 11.0453                     | 78.4027                     | 11.0252               | 78.5171               | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | ES33             | 07/05/2020 |        |     | Bond Future        | 11.1612                     | 76.0585                     | 11.1404               | 76.1749               | (0.187)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | ES42             | 07/11/2019 |        |      | Bond Future        | 11.2642                     | 77.9640                     | 11.2448               | 78.0915               | (0.172)           | 0.0000       | 0.0000      | 4,919         |
| 2019/08/28 | ES42             | 06/02/2020 |        |      | Bond Future        | 11.3794                     | 79.3673                     | 11.3593               | 79.4970               | (0.176)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | ES42             | 07/05/2020 |        |      | Bond Future        | 11.4950                     | 76.5703                     | 11.4742               | 76.7024               | (0.181)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.90 | Call | GOVI               | 134,670.0000                | 13.4670                     | 142,080.0000          | 14.2080               | 5.502             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 |        |      | GOVI               | 686.3670                    | 686.3670                    | 687.1080              | 687.1080              | 0.108             | 0.0000       | 0.0000      | 1,190         |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.90 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.91 | Call | GOVI               | 134,570.0000                | 13.4570                     | 141,980.0000          | 14.1980               | 5.506             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.92 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.91 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/11/2019 | 672.92 | Call | GOVI               | 134,470.0000                | 13.4470                     | 141,880.0000          | 14.1880               | 5.511             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.14 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.15 | Put  | GOVI               | 44,280.0000                 | 4.4280                      | 36,740.0000           | 3.6740                | (17.028)          | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 |        |      | GOVI               | 698.7220                    | 698.7220                    | 699.4760              | 699.4760              | 0.108             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.14 | Put  | GOVI               | 44,180.0000                 | 4.4180                      | 36,640.0000           | 3.6640                | (17.067)          | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.15 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.13 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 06/02/2020 | 703.13 | Put  | GOVI               | 44,080.0000                 | 4.4080                      | 36,540.0000           | 3.6540                | (17.105)          | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 719.98 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 |        |      | GOVI               | 711.6410                    | 711.6410                    | 712.4090              | 712.4090              | 0.108             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 719.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 720.00 | Put  | GOVI               | 83,590.0000                 | 8.3590                      | 75,910.0000           | 7.5910                | (9.188)           | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 719.98 | Put  | GOVI               | 83,390.0000                 | 8.3390                      | 75,710.0000           | 7.5710                | (9.210)           | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 719.99 | Put  | GOVI               | 83,490.0000                 | 8.3490                      | 75,810.0000           | 7.5810                | (9.199)           | 0            | 0           | 0             |
| 2019/08/28 | GOVI             | 07/05/2020 | 720.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IGOV             | 07/11/2019 |        |      | Index Future       | 263.3020                    | 263.3020                    | 263.1900              | 263.1900              | (0.043)           | 0.0000       | 0.0000      | 1,018         |
| 2019/08/28 | IGOV             | 06/02/2020 |        |      | Index Future       | 268.1050                    | 268.1050                    | 267.9910              | 267.9910              | (0.043)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IGOV             | 07/05/2020 |        |      | Index Future       | 273.1250                    | 273.1250                    | 273.0080              | 273.0080              | (0.043)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS01             | 19/09/2019 |        |      | Interest Rate Swap | 99.8500                     | 99.8500                     | 99.8500               | 99.8500               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS02             | 20/09/2019 |        |      | Interest Rate Swap | 101.8400                    | 101.8400                    | 101.8400              | 101.8400              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS02             | 20/12/2019 |        |      | Interest Rate Swap | 102.6900                    | 102.6900                    | 102.6900              | 102.6900              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.5400                     | 98.5400                     | 98.5400               | 98.5400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS02             | 22/06/2020 |        |      | Interest Rate Swap | 101.9500                    | 101.9500                    | 101.9400              | 101.9400              | (0.010)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 98.7600                     | 98.7600                     | 98.7400               | 98.7400               | (0.020)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 95.3500                     | 95.3500                     | 95.3200               | 95.3200               | (0.031)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 94.3100                     | 94.3100                     | 94.2800               | 94.2800               | (0.032)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 93.2300                     | 93.2300                     | 93.1800               | 93.1800               | (0.054)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 93.1200                     | 93.1200                     | 93.0600               | 93.0600               | (0.064)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 95.0800                     | 95.0800                     | 95.0100               | 95.0100               | (0.074)           | 0.0000       | 0.0000      | 51            |
| 2019/08/28 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 94.9800                     | 94.9800                     | 94.9100               | 94.9100               | (0.074)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | IS05             | 21/06/2022 |        |      | Interest Rate Swap     | 95.9300                     | 95.9300                     | 95.8500               | 95.8500               | (0.083)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 20/09/2022 |        |      | Interest Rate Swap     | 99.6400                     | 99.6400                     | 99.5700               | 99.5700               | (0.070)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 20/12/2022 |        |      | Interest Rate Swap     | 100.6700                    | 100.6700                    | 100.5900              | 100.5900              | (0.079)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 22/03/2023 |        |      | Interest Rate Swap     | 93.7200                     | 93.7200                     | 93.6500               | 93.6500               | (0.075)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 20/06/2023 |        |      | Interest Rate Swap     | 99.6100                     | 99.6100                     | 99.5400               | 99.5400               | (0.070)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS05             | 19/09/2023 |        |      | Interest Rate Swap     | 94.8500                     | 94.8500                     | 94.7800               | 94.7800               | (0.074)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 17/12/2025 |        |      | Interest Rate Swap     | 90.1900                     | 90.1900                     | 90.0400               | 90.0400               | (0.166)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 16/03/2026 |        |      | Interest Rate Swap     | 87.0200                     | 87.0200                     | 86.8600               | 86.8600               | (0.184)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 15/06/2026 |        |      | Interest Rate Swap     | 85.6400                     | 85.6400                     | 85.4700               | 85.4700               | (0.199)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 21/09/2026 |        |      | Interest Rate Swap     | 87.7700                     | 87.7700                     | 87.5900               | 87.5900               | (0.205)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 21/12/2026 |        |      | Interest Rate Swap     | 91.5800                     | 91.5800                     | 91.4100               | 91.4100               | (0.186)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 90.0300                     | 90.0300                     | 89.8600               | 89.8600               | (0.189)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 92.0900                     | 92.0900                     | 91.9200               | 91.9200               | (0.185)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 97.6000                     | 97.6000                     | 97.4400               | 97.4400               | (0.164)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 97.9200                     | 97.9200                     | 97.7700               | 97.7700               | (0.153)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 91.2200                     | 91.2200                     | 91.0700               | 91.0700               | (0.164)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 98.5700                     | 98.5700                     | 98.4300               | 98.4300               | (0.142)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 91.9200                     | 91.9200                     | 91.7800               | 91.7800               | (0.152)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | J207             | 15/01/2020 |        |      | Interest Rate Swap     | 8.9970                      | 0.0691                      | 8.9970                | 0.0691                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | JBAF             | 18/09/2019 |        |      | Jibar Tradeable Future | 7.0700                      | 92.9300                     | 7.0700                | 92.9300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | JBAF             | 18/12/2019 |        |      | Jibar Tradeable Future | 7.1300                      | 92.8700                     | 7.1300                | 92.8700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R023             | 07/11/2019 | 7.98   | Call | Bond Future            | 2,139.2700                  | 2.1393                      | 2,153.3300            | 2.1533                | 0.657             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/11/2019 |        |      | Bond Future            | 7.2527                      | 102.9823                    | 7.2470                | 102.9988              | (0.078)           | 0.0000       | 0.0000      | 53,397        |
| 2019/08/28 | R023             | 07/11/2019 | 7.99   | Call | Bond Future            | 2,166.3000                  | 2.1663                      | 2,180.4100            | 2.1804                | 0.651             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/11/2019 | 7.98   | Put  | Bond Future            | 46.0000                     | 0.0460                      | 43.5000               | 0.0435                | (5.435)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/11/2019 | 7.99   | Put  | Bond Future            | 44.6300                     | 0.0446                      | 42.1800               | 0.0422                | (5.490)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/11/2019 | 8.00   | Call | Bond Future            | 2,193.4300                  | 2.1934                      | 2,207.6000            | 2.2076                | 0.646             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/11/2019 | 8.00   | Put  | Bond Future            | 43.3600                     | 0.0434                      | 40.9700               | 0.0410                | (5.512)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.54   | Call | Bond Future            | 1,220.7300                  | 1.2207                      | 1,229.7000            | 1.2297                | 0.735             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 |        |      | Bond Future            | 7.2554                      | 104.8359                    | 7.2491                | 104.8528              | (0.086)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.52   | Call | Bond Future            | 1,182.1400                  | 1.1821                      | 1,190.9400            | 1.1909                | 0.744             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.52   | Put  | Bond Future            | 467.2500                    | 0.4673                      | 459.0900              | 0.4591                | (1.746)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.54   | Put  | Bond Future            | 452.0600                    | 0.4521                      | 444.0700              | 0.4441                | (1.767)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.53   | Call | Bond Future            | 1,201.5100                  | 1.2015                      | 1,210.3900            | 1.2104                | 0.739             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 06/02/2020 | 7.53   | Put  | Bond Future            | 459.7300                    | 0.4597                      | 451.6500              | 0.4516                | (1.758)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.91   | Put  | Bond Future            | 1,252.5300                  | 1.2525                      | 1,239.9200            | 1.2399                | (1.007)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 |        |      | Bond Future            | 7.2257                      | 102.8414                    | 7.2189                | 102.8585              | (0.094)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.90   | Call | Bond Future            | 441.9500                    | 0.4420                      | 446.4100              | 0.4464                | 1.009             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.90   | Put  | Bond Future            | 1,265.9100                  | 1.2659                      | 1,253.2300            | 1.2532                | (1.002)           | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.91   | Call | Bond Future            | 454.0000                    | 0.4540                      | 458.5300              | 0.4585                | 0.998             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.89   | Call | Bond Future            | 430.0700                    | 0.4301                      | 434.4400              | 0.4344                | 1.016             | 0            | 0           | 0             |
| 2019/08/28 | R023             | 07/05/2020 | 6.89   | Put  | Bond Future            | 1,279.4500                  | 1.2794                      | 1,266.6800            | 1.2667                | (0.998)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | R035             | 07/11/2019 | 9.88   | Call | Bond Future | 2,826.3200                  | 2.8263                      | 2,928.0400            | 2.9280                | 3.599             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 9.89   | Call | Bond Future | 2,875.0000                  | 2.8750                      | 2,977.7600            | 2.9778                | 3.574             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 9.87   | Put  | Bond Future | 1,182.3300                  | 1.1823                      | 1,109.1700            | 1.1092                | (6.188)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 10.21  | Put  | Bond Future | 558.8900                    | 0.5589                      | 516.2200              | 0.5162                | (7.635)           | 0            | 0           | 3,500         |
| 2019/08/28 | R035             | 07/11/2019 |        |      | Bond Future | 9.6560                      | 95.5874                     | 9.6330                | 95.7613               | (0.238)           | 0.0000       | 0.0000      | 96,013        |
| 2019/08/28 | R035             | 07/11/2019 | 9.89   | Put  | Bond Future | 1,132.4000                  | 1.1324                      | 1,061.3300            | 1.0613                | (6.276)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 9.87   | Call | Bond Future | 2,777.8500                  | 2.7779                      | 2,878.5200            | 2.8785                | 3.624             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 8.92   | Put  | Bond Future | 5,957.0300                  | 5.9570                      | 5,793.7200            | 5.7937                | (2.741)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 8.92   | Call | Bond Future | 149.7500                    | 0.1497                      | 160.2700              | 0.1603                | 7.025             | 0            | 0           | 3,500         |
| 2019/08/28 | R035             | 07/11/2019 | 9.52   | Put  | Bond Future | 2,379.0300                  | 2.3790                      | 2,266.9400            | 2.2669                | (4.712)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 9.52   | Call | Bond Future | 1,343.6700                  | 1.3437                      | 1,405.4100            | 1.4054                | 4.595             | 0            | 0           | 3,500         |
| 2019/08/28 | R035             | 07/11/2019 | 9.88   | Put  | Bond Future | 1,157.2200                  | 1.1572                      | 1,085.1100            | 1.0851                | (6.231)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/11/2019 | 10.21  | Call | Bond Future | 4,608.5200                  | 4.6085                      | 4,739.6800            | 4.7397                | 2.846             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.60   | Call | Bond Future | 2,275.1400                  | 2.2751                      | 2,348.5500            | 2.3485                | 3.227             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.61   | Put  | Bond Future | 3,229.7500                  | 3.2298                      | 3,126.7600            | 3.1268                | (3.189)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 |        |      | Bond Future | 9.7327                      | 97.3079                     | 9.7089                | 97.4851               | (0.245)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.60   | Put  | Bond Future | 3,269.0600                  | 3.2691                      | 3,165.3100            | 3.1653                | (3.174)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.61   | Call | Bond Future | 2,311.2500                  | 2.3113                      | 2,385.4200            | 2.3854                | 3.209             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.59   | Call | Bond Future | 2,239.3300                  | 2.2393                      | 2,311.9700            | 2.3120                | 3.244             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/02/2020 | 9.59   | Put  | Bond Future | 3,308.7600                  | 3.3088                      | 3,204.2400            | 3.2042                | (3.159)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.75   | Call | Bond Future | 3,455.9000                  | 3.4559                      | 3,540.1700            | 3.5402                | 2.438             | 0            | 0           | 5,000         |
| 2019/08/28 | R035             | 07/05/2020 | 10.75  | Put  | Bond Future | 1,453.8400                  | 1.4538                      | 1,406.2700            | 1.4063                | (3.272)           | 0            | 0           | 5,000         |
| 2019/08/28 | R035             | 07/05/2020 | 9.48   | Put  | Bond Future | 4,892.1000                  | 4.8921                      | 4,780.1800            | 4.7802                | (2.288)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.47   | Call | Bond Future | 2,473.6400                  | 2.4736                      | 2,541.4100            | 2.5414                | 2.740             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 |        |      | Bond Future | 9.7998                      | 94.6033                     | 9.7752                | 94.7836               | (0.251)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.11   | Put  | Bond Future | 6,706.3000                  | 6.7063                      | 6,572.7100            | 6.5727                | (1.992)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.11   | Call | Bond Future | 1,447.7000                  | 1.4477                      | 1,494.4000            | 1.4944                | 3.226             | 0            | 0           | 5,000         |
| 2019/08/28 | R035             | 07/05/2020 | 9.75   | Put  | Bond Future | 3,821.3300                  | 3.8213                      | 3,725.3100            | 3.7253                | (2.513)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 10.75  | Call | Bond Future | 8,048.7600                  | 8.0488                      | 8,181.4800            | 8.1815                | 1.649             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.48   | Call | Bond Future | 2,506.4900                  | 2.5065                      | 2,574.8600            | 2.5749                | 2.728             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.47   | Put  | Bond Future | 4,935.2900                  | 4.9353                      | 4,822.7700            | 4.8228                | (2.280)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.49   | Call | Bond Future | 2,539.2600                  | 2.5393                      | 2,608.2200            | 2.6082                | 2.716             | 0            | 0           | 0             |
| 2019/08/28 | R035             | 07/05/2020 | 9.49   | Put  | Bond Future | 4,848.9200                  | 4.8489                      | 4,737.5900            | 4.7376                | (2.296)           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.00   | Put  | Bond Future | 6,581.9300                  | 6.5819                      | 8,193.2600            | 8.1933                | 24.481            | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.92   | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,177.2300            | 4.1772                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 |        |      | Bond Future | 9.8677                      | 96.3632                     | 9.8423                | 96.5468               | (0.258)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.00   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,795.0100            | 1.7950                | 100.000           | 0            | 0           | 20,457        |
| 2019/08/28 | R035             | 06/08/2020 | 9.92   | Call | Bond Future | 375.9000                    | 0.3759                      | 4,736.8100            | 4.7368                | 1160.125          | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.93   | Call | Bond Future | 447.5900                    | 0.4476                      | 4,776.2400            | 4.7762                | 967.102           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.91   | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,210.0900            | 4.2101                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.93   | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,144.9700            | 4.1450                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | R035             | 06/08/2020 | 9.91   | Call | Bond Future | 304.1300                    | 0.3041                      | 4,697.9000            | 4.6979                | 1444.701          | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.23   | Call | Bond Future | 1,135.5900                  | 1.1356                      | 1,206.2400            | 1.2062                | 6.221             | 0            | 0           | 4,955         |
| 2019/08/28 | R186             | 07/11/2019 | 8.94   | Call | Bond Future | 4,024.2500                  | 4.0243                      | 4,160.9500            | 4.1610                | 3.397             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.20   | Call | Bond Future | 1,051.4300                  | 1.0514                      | 1,118.4900            | 1.1185                | 6.378             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 |        |      | Bond Future | 8.2495                      | 116.0350                    | 8.2218                | 116.1927              | (0.335)           | 0.0000       | 0.0000      | 136,294       |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | R186             | 07/11/2019 | 8.25   | Put  | Bond Future | 1,191.0000            | 1.1910              | 1,106.4000      | 1.1064        | (7.103)           | 0            | 0           | 3,750         |
| 2019/08/28 | R186             | 07/11/2019 | 8.25   | Call | Bond Future | 1,193.8500            | 1.1939              | 1,266.9000      | 1.2669        | 6.119             | 0            | 0           | 3,750         |
| 2019/08/28 | R186             | 07/11/2019 | 8.73   | Call | Bond Future | 3,025.2600            | 3.0253              | 3,148.5100      | 3.1485        | 4.074             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.73   | Put  | Bond Future | 330.6200              | 0.3306              | 296.2200        | 0.2962        | (10.405)          | 0            | 0           | 4,955         |
| 2019/08/28 | R186             | 07/11/2019 | 8.94   | Put  | Bond Future | 178.1700              | 0.1782              | 157.2200        | 0.1572        | (11.758)          | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.23   | Put  | Bond Future | 1,246.7400            | 1.2467              | 1,159.7400      | 1.1597        | (6.978)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.20   | Put  | Bond Future | 1,333.8600            | 1.3339              | 1,243.2700      | 1.2433        | (6.792)           | 0            | 0           | 7,500         |
| 2019/08/28 | R186             | 07/11/2019 | 8.95   | Call | Bond Future | 4,073.3500            | 4.0733              | 4,210.5700      | 4.2106        | 3.369             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.96   | Put  | Bond Future | 167.7600              | 0.1678              | 147.8200        | 0.1478        | (11.886)          | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.95   | Put  | Bond Future | 172.8400              | 0.1728              | 152.4100        | 0.1524        | (11.820)          | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/11/2019 | 8.96   | Call | Bond Future | 4,122.6800            | 4.1227              | 4,260.3900      | 4.2604        | 3.340             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.11   | Put  | Bond Future | 2,380.0700            | 2.3801              | 2,282.1900      | 2.2822        | (4.112)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.50   | Call | Bond Future | 2,501.0500            | 2.5010              | 2,593.0400      | 2.5930        | 3.678             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.57   | Call | Bond Future | 2,746.3500            | 2.7463              | 2,843.1900      | 2.8432        | 3.526             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 |        |      | Bond Future | 8.2967                | 112.8195            | 8.2676          | 112.9801      | (0.350)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.11   | Call | Bond Future | 1,343.5700            | 1.3436              | 1,406.3000      | 1.4063        | 4.669             | 0            | 0           | 1,007         |
| 2019/08/28 | R186             | 06/02/2020 | 8.55   | Call | Bond Future | 2,675.2100            | 2.6752              | 2,770.6800      | 2.7707        | 3.569             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.55   | Put  | Bond Future | 1,287.9300            | 1.2879              | 1,222.7900      | 1.2228        | (5.058)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 9.00   | Put  | Bond Future | 665.9600              | 0.6660              | 626.7600        | 0.6268        | (5.886)           | 0            | 0           | 1,007         |
| 2019/08/28 | R186             | 06/02/2020 | 8.50   | Put  | Bond Future | 1,385.8100            | 1.3858              | 1,317.1900      | 1.3172        | (4.952)           | 0            | 0           | 1,007         |
| 2019/08/28 | R186             | 06/02/2020 | 8.57   | Put  | Bond Future | 1,250.5000            | 1.2505              | 1,186.7300      | 1.1867        | (5.100)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 9.00   | Call | Bond Future | 4,463.2100            | 4.4632              | 4,584.6200      | 4.5846        | 2.720             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.56   | Call | Bond Future | 2,710.5400            | 2.7105              | 2,806.6900      | 2.8067        | 3.547             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 06/02/2020 | 8.56   | Put  | Bond Future | 1,268.9600            | 1.2690              | 1,204.5000      | 1.2045        | (5.080)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.93   | Call | Bond Future | 4,338.6600            | 4.3387              | 4,449.7100      | 4.4497        | 2.560             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.28   | Put  | Bond Future | 2,396.3300            | 2.3963              | 2,309.2200      | 2.3092        | (3.635)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.09   | Put  | Bond Future | 2,902.0500            | 2.9020              | 2,802.8500      | 2.8029        | (3.418)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 |        |      | Bond Future | 8.3372                | 114.9059            | 8.3067          | 115.0693      | (0.366)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.08   | Call | Bond Future | 1,545.2600            | 1.5453              | 1,608.7900      | 1.6088        | 4.111             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.08   | Put  | Bond Future | 2,930.9400            | 2.9309              | 2,831.0900      | 2.8311        | (3.407)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.93   | Put  | Bond Future | 1,227.5300            | 1.2275              | 1,175.2000      | 1.1752        | (4.263)           | 0            | 0           | 6,000         |
| 2019/08/28 | R186             | 07/05/2020 | 8.28   | Call | Bond Future | 2,089.9800            | 2.0900              | 2,166.2500      | 2.1663        | 3.649             | 0            | 0           | 6,000         |
| 2019/08/28 | R186             | 07/05/2020 | 8.09   | Call | Bond Future | 1,570.6600            | 1.5707              | 1,634.8400      | 1.6348        | 4.086             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.07   | Call | Bond Future | 1,520.0800            | 1.5201              | 1,582.9600      | 1.5830        | 4.137             | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 8.07   | Put  | Bond Future | 2,960.0700            | 2.9601              | 2,859.5700      | 2.8596        | (3.395)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 7.60   | Put  | Bond Future | 4,608.9700            | 4.6090              | 4,478.4100      | 4.4784        | (2.833)           | 0            | 0           | 0             |
| 2019/08/28 | R186             | 07/05/2020 | 7.60   | Call | Bond Future | 577.9000              | 0.5779              | 610.7200        | 0.6107        | 5.679             | 0            | 0           | 6,000         |
| 2019/08/28 | R197             | 07/11/2019 |        |      | Bond Future | 308.6385              | 308.6385            | 308.6129        | 308.6129      | (0.008)           | 0.0000       | 0.0000      | 2,507         |
| 2019/08/28 | R197             | 06/02/2020 |        |      | Bond Future | 306.6102              | 306.6102            | 306.5846        | 306.5846      | (0.008)           | 0.0000       | 0.0000      | 40            |
| 2019/08/28 | R197             | 07/05/2020 |        |      | Bond Future | 312.3515              | 312.3515            | 312.3250        | 312.3250      | (0.008)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R202             | 07/11/2019 |        |      | Bond Future | 234.2097              | 234.2097            | 234.2026        | 234.2026      | (0.003)           | 0.0000       | 0.0000      | 9,082         |
| 2019/08/28 | R202             | 06/02/2020 |        |      | Bond Future | 234.4144              | 234.4144            | 234.4076        | 234.4076      | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R202             | 07/05/2020 |        |      | Bond Future | 238.8038              | 238.8038            | 238.7964        | 238.7964      | (0.003)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R207             | 07/11/2019 | 2.08   | Put  | Bond Future | 772.3300              | 0.7723              | 775.3800        | 0.7754        | 0.395             | 0            | 0           | 0             |
| 2019/08/28 | R207             | 07/11/2019 |        |      | Bond Future | 6.3939                | 102.4761            | 6.4111          | 102.4731      | 0.268             | 0.0000       | 0.0000      | 3,884         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | R207             | 07/11/2019 | 2.07   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | R207             | 07/11/2019 | 2.07   | Put  | Bond Future | 774.1300                    | 0.7741                      | 777.1800              | 0.7772                | 0.394             | 0            | 0           | 0             |
| 2019/08/28 | R207             | 07/11/2019 | 2.08   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | R207             | 07/11/2019 | 2.06   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2019/08/28 | R207             | 07/11/2019 | 2.06   | Put  | Bond Future | 775.9400                    | 0.7759                      | 778.9900              | 0.7790                | 0.393             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 | 6.83   | Call | Bond Future | 484.6000                    | 0.4846                      | 479.8000              | 0.4798                | (0.991)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 | 6.82   | Put  | Bond Future | 41.1500                     | 0.0412                      | 41.1700               | 0.0412                | 0.049             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 |        |      | Bond Future | 6.4886                      | 101.1238                    | 6.4923                | 101.1190              | 0.057             | 0.0000       | 0.0000      | 10,069        |
| 2019/08/28 | R208             | 07/11/2019 | 6.84   | Call | Bond Future | 496.2400                    | 0.4962                      | 491.4200              | 0.4914                | (0.971)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 | 6.84   | Put  | Bond Future | 38.5200                     | 0.0385                      | 38.5100               | 0.0385                | (0.026)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 | 6.83   | Put  | Bond Future | 39.8600                     | 0.0399                      | 39.8700               | 0.0399                | 0.025             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/11/2019 | 6.82   | Call | Bond Future | 472.9000                    | 0.4729                      | 468.1100              | 0.4681                | (1.013)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.13   | Put  | Bond Future | 276.2100                    | 0.2762                      | 278.9500              | 0.2789                | 0.992             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.12   | Call | Bond Future | 85.5200                     | 0.0855                      | 83.5600               | 0.0836                | (2.292)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 |        |      | Bond Future | 6.3021                      | 102.9439                    | 6.3065                | 102.9391              | 0.070             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.13   | Call | Bond Future | 89.5100                     | 0.0895                      | 87.5000               | 0.0875                | (2.246)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.12   | Put  | Bond Future | 283.0900                    | 0.2831                      | 285.8800              | 0.2859                | 0.986             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.14   | Call | Bond Future | 93.8600                     | 0.0939                      | 91.7900               | 0.0918                | (2.205)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 06/02/2020 | 6.14   | Put  | Bond Future | 269.7000                    | 0.2697                      | 272.3800              | 0.2724                | 0.994             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.81   | Call | Bond Future | 1.4800                      | 0.0015                      | 1.4000                | 0.0014                | (5.405)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.80   | Put  | Bond Future | 995.7000                    | 0.9957                      | 1,000.6200            | 1.0006                | 0.494             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 |        |      | Bond Future | 5.9525                      | 101.4437                    | 5.9584                | 101.4388              | 0.098             | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.82   | Call | Bond Future | 1.5700                      | 0.0016                      | 1.4900                | 0.0015                | (5.096)           | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.82   | Put  | Bond Future | 978.4900                    | 0.9785                      | 983.4000              | 0.9834                | 0.502             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.81   | Put  | Bond Future | 987.0900                    | 0.9871                      | 992.0000              | 0.9920                | 0.497             | 0            | 0           | 0             |
| 2019/08/28 | R208             | 07/05/2020 | 4.80   | Call | Bond Future | 1.3900                      | 0.0014                      | 1.3200                | 0.0013                | (5.036)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.82   | Call | Bond Future | 2,234.6100                  | 2.2346                      | 2,295.2600            | 2.2953                | 2.714             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.77   | Put  | Bond Future | 1,225.9200                  | 1.2259                      | 1,169.1400            | 1.1691                | (4.632)           | 0            | 0           | 8,000         |
| 2019/08/28 | R209             | 07/11/2019 | 9.33   | Call | Bond Future | 723.4000                    | 0.7234                      | 749.3400              | 0.7493                | 3.586             | 0            | 0           | 8,000         |
| 2019/08/28 | R209             | 07/11/2019 |        |      | Bond Future | 9.6430                      | 73.0565                     | 9.6254                | 73.1703               | (0.183)           | 0.0000       | 0.0000      | 89,461        |
| 2019/08/28 | R209             | 07/11/2019 | 9.80   | Call | Bond Future | 2,155.6700                  | 2.1557                      | 2,214.8900            | 2.2149                | 2.747             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.80   | Put  | Bond Future | 1,151.6400                  | 1.1516                      | 1,097.0100            | 1.0970                | (4.744)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.50   | Put  | Bond Future | 2,079.7400                  | 2.0797                      | 2,003.2700            | 2.0033                | (3.677)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.50   | Call | Bond Future | 1,146.9600                  | 1.1470                      | 1,184.3400            | 1.1843                | 3.259             | 0            | 0           | 5,000         |
| 2019/08/28 | R209             | 07/11/2019 | 8.92   | Put  | Bond Future | 5,059.1000                  | 5.0591                      | 4,952.1700            | 4.9522                | (2.114)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 8.92   | Call | Bond Future | 160.6800                    | 0.1607                      | 167.6000              | 0.1676                | 4.307             | 0            | 0           | 8,000         |
| 2019/08/28 | R209             | 07/11/2019 | 9.82   | Put  | Bond Future | 1,104.1200                  | 1.1041                      | 1,050.9200            | 1.0509                | (4.818)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.77   | Call | Bond Future | 2,039.6300                  | 2.0396                      | 2,096.7000            | 2.0967                | 2.798             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.33   | Put  | Bond Future | 2,787.6200                  | 2.7876                      | 2,699.7100            | 2.6997                | (3.154)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.81   | Call | Bond Future | 2,195.0400                  | 2.1950                      | 2,254.9700            | 2.2550                | 2.730             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/11/2019 | 9.81   | Put  | Bond Future | 1,127.7400                  | 1.1277                      | 1,073.8200            | 1.0738                | (4.781)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 06/02/2020 | 9.52   | Put  | Bond Future | 3,033.0800                  | 3.0331                      | 2,960.7900            | 2.9608                | (2.383)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 06/02/2020 |        |      | Bond Future | 9.7079                      | 74.3714                     | 9.6898                | 74.4874               | (0.187)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R209             | 06/02/2020 | 9.51   | Call | Bond Future | 1,789.3400                  | 1.7893                      | 1,832.5600            | 1.8326                | 2.415             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 06/02/2020 | 9.51   | Put  | Bond Future | 3,068.9100                  | 3.0689                      | 2,996.1300            | 2.9961                | (2.372)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 06/02/2020 | 9.52   | Call | Bond Future | 1,818.9400                  | 1.8189                      | 1,862.6500            | 1.8626                | 2.403             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | R209             | 06/02/2020 | 9.50   | Call | Bond Future | 1,759.9900            | 1.7600              | 1,802.7200      | 1.8027        | 2.428             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 06/02/2020 | 9.50   | Put  | Bond Future | 3,105.0800            | 3.1051              | 3,031.8100      | 3.0318        | (2.360)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.47   | Call | Bond Future | 2,173.1500            | 2.1731              | 2,217.2900      | 2.2173        | 2.031             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 |        |      | Bond Future | 9.7696                | 72.5951             | 9.7509          | 72.7131       | (0.191)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.45   | Call | Bond Future | 2,114.6900            | 2.1147              | 2,158.0400      | 2.1580        | 2.050             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.45   | Put  | Bond Future | 4,172.7200            | 4.1727              | 4,098.0700      | 4.0981        | (1.789)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.47   | Put  | Bond Future | 4,099.9400            | 4.0999              | 4,026.0800      | 4.0261        | (1.801)           | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.46   | Call | Bond Future | 2,143.8200            | 2.1438              | 2,187.5700      | 2.1876        | 2.041             | 0            | 0           | 0             |
| 2019/08/28 | R209             | 07/05/2020 | 9.46   | Put  | Bond Future | 4,136.1900            | 4.1362              | 4,061.9400      | 4.0619        | (1.795)           | 0            | 0           | 0             |
| 2019/08/28 | R210             | 07/11/2019 |        |      | Bond Future | 189.7586              | 189.7586            | 189.7500        | 189.7500      | (0.005)           | 0.0000       | 0.0000      | 2,132         |
| 2019/08/28 | R210             | 06/02/2020 |        |      | Bond Future | 193.2200              | 193.2200            | 193.2117        | 193.2117      | (0.004)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R210             | 07/05/2020 |        |      | Bond Future | 194.1876              | 194.1876            | 194.1788        | 194.1788      | (0.005)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R212             | 07/11/2019 |        |      | Bond Future | 162.7410              | 162.7410            | 162.6501        | 162.6501      | (0.056)           | 0.0000       | 0.0000      | 6,684         |
| 2019/08/28 | R212             | 06/02/2020 |        |      | Bond Future | 163.4638              | 163.4638            | 163.3715        | 163.3715      | (0.056)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R212             | 07/05/2020 |        |      | Bond Future | 166.5246              | 166.5246            | 166.4303        | 166.4303      | (0.057)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R213             | 07/11/2019 | 9.59   | Put  | Bond Future | 572.8000              | 0.5728              | 522.5500        | 0.5226        | (8.773)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/11/2019 | 9.58   | Call | Bond Future | 2,939.4500            | 2.9394              | 3,061.9400      | 3.0619        | 4.167             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/11/2019 |        |      | Bond Future | 9.1945                | 86.1689             | 9.1666          | 86.3426       | (0.303)           | 0.0000       | 0.0000      | 20,554        |
| 2019/08/28 | R213             | 07/11/2019 | 9.59   | Call | Bond Future | 2,984.6800            | 2.9847              | 3,108.1200      | 3.1081        | 4.136             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/11/2019 | 9.58   | Put  | Bond Future | 587.4300              | 0.5874              | 536.2300        | 0.5362        | (8.716)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/11/2019 | 9.60   | Call | Bond Future | 3,030.2700            | 3.0303              | 3,154.6300      | 3.1546        | 4.104             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/11/2019 | 9.60   | Put  | Bond Future | 558.6000              | 0.5586              | 509.2700        | 0.5093        | (8.831)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.27   | Call | Bond Future | 2,271.2500            | 2.2713              | 2,356.6900      | 2.3567        | 3.762             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.26   | Put  | Bond Future | 2,256.0900            | 2.2561              | 2,163.9000      | 2.1639        | (4.086)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 |        |      | Bond Future | 9.2628                | 87.7199             | 9.2339          | 87.8968       | (0.312)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.28   | Call | Bond Future | 2,303.8500            | 2.3038              | 2,390.0500      | 2.3900        | 3.742             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.28   | Put  | Bond Future | 2,199.0100            | 2.1990              | 2,108.3400      | 2.1083        | (4.123)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.27   | Put  | Bond Future | 2,227.4100            | 2.2274              | 2,135.9800      | 2.1360        | (4.105)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 06/02/2020 | 9.26   | Call | Bond Future | 2,238.8700            | 2.2389              | 2,323.5500      | 2.3235        | 3.782             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.01   | Put  | Bond Future | 3,807.8800            | 3.8079              | 3,696.8200      | 3.6968        | (2.917)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.00   | Call | Bond Future | 1,884.9200            | 1.8849              | 1,953.2800      | 1.9533        | 3.627             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 |        |      | Bond Future | 9.3209                | 85.7895             | 9.2910          | 85.9696       | (0.321)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.01   | Call | Bond Future | 1,912.2900            | 1.9123              | 1,981.2900      | 1.9813        | 3.608             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.00   | Put  | Bond Future | 3,842.4000            | 3.8424              | 3,730.7000      | 3.7307        | (2.907)           | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.02   | Call | Bond Future | 1,939.8600            | 1.9399              | 2,009.4900      | 2.0095        | 3.589             | 0            | 0           | 0             |
| 2019/08/28 | R213             | 07/05/2020 | 9.02   | Put  | Bond Future | 3,773.6200            | 3.7736              | 3,663.1900      | 3.6632        | (2.926)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 | 10.02  | Put  | Bond Future | 1,288.3400            | 1.2883              | 1,229.5600      | 1.2296        | (4.562)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 |        |      | Bond Future | 9.8863                | 71.4258             | 9.8687          | 71.5440       | (0.178)           | 0.0000       | 0.0000      | 16,189        |
| 2019/08/28 | R214             | 07/11/2019 | 10.01  | Call | Bond Future | 2,134.4300            | 2.1344              | 2,193.0300      | 2.1930        | 2.745             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 | 10.01  | Put  | Bond Future | 1,314.6000            | 1.3146              | 1,255.0900      | 1.2551        | (4.527)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 | 10.02  | Call | Bond Future | 2,173.7900            | 2.1738              | 2,233.1200      | 2.2331        | 2.729             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 | 10.00  | Call | Bond Future | 2,095.4100            | 2.0954              | 2,153.2700      | 2.1533        | 2.761             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/11/2019 | 10.00  | Put  | Bond Future | 1,341.2900            | 1.3413              | 1,281.0400      | 1.2810        | (4.492)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.73   | Call | Bond Future | 1,811.7900            | 1.8118              | 1,855.3800      | 1.8554        | 2.406             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/08/28 | R214             | 06/02/2020 |        |      | Bond Future | 9.9568                      | 72.7115                     | 9.9386                | 72.8319               | (0.183)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.71   | Call | Bond Future | 1,751.5200                  | 1.7515                      | 1,794.1100            | 1.7941                | 2.432             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.71   | Put  | Bond Future | 3,413.2400                  | 3.4132                      | 3,335.4400            | 3.3354                | (2.279)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.73   | Put  | Bond Future | 3,336.5300                  | 3.3365                      | 3,259.7300            | 3.2597                | (2.302)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.72   | Call | Bond Future | 1,781.4300                  | 1.7814                      | 1,824.5200            | 1.8245                | 2.419             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 06/02/2020 | 9.72   | Put  | Bond Future | 3,374.6100                  | 3.3746                      | 3,297.3100            | 3.2973                | (2.291)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.77   | Put  | Bond Future | 4,160.2000                  | 4.1602                      | 4,085.9400            | 4.0859                | (1.785)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 |        |      | Bond Future | 10.0186                     | 70.7573                     | 9.9999                | 70.8798               | (0.187)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.76   | Call | Bond Future | 2,472.7100                  | 2.4727                      | 2,520.5300            | 2.5205                | 1.934             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.76   | Put  | Bond Future | 4,197.2700                  | 4.1973                      | 4,122.6100            | 4.1226                | (1.779)           | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.77   | Call | Bond Future | 2,503.5700                  | 2.5036                      | 2,551.7900            | 2.5518                | 1.926             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.75   | Call | Bond Future | 2,442.0400                  | 2.4420                      | 2,489.4600            | 2.4895                | 1.942             | 0            | 0           | 0             |
| 2019/08/28 | R214             | 07/05/2020 | 9.75   | Put  | Bond Future | 4,234.6300                  | 4.2346                      | 4,159.5700            | 4.1596                | (1.773)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 | 10.02  | Call | Bond Future | 2,508.6000                  | 2.5086                      | 2,530.5100            | 2.5305                | 0.873             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 | 10.01  | Put  | Bond Future | 1,757.9300                  | 1.7579                      | 1,716.1200            | 1.7161                | (2.378)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 |        |      | Bond Future | 9.9270                      | 90.6471                     | 9.9195                | 90.7104               | (0.075)           | 0.0000       | 0.0000      | 85,959        |
| 2019/08/28 | R248             | 07/11/2019 | 10.03  | Call | Bond Future | 2,557.6100                  | 2.5576                      | 2,579.9400            | 2.5799                | 0.873             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 | 10.03  | Put  | Bond Future | 1,687.6800                  | 1.6877                      | 1,646.7000            | 1.6467                | (2.428)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 | 10.02  | Put  | Bond Future | 1,722.4400                  | 1.7224                      | 1,681.0400            | 1.6810                | (2.404)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/11/2019 | 10.01  | Call | Bond Future | 2,460.1700                  | 2.4602                      | 2,481.6700            | 2.4817                | 0.874             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 | 9.71   | Put  | Bond Future | 4,460.0500                  | 4.4600                      | 4,411.7400            | 4.4117                | (1.083)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 |        |      | Bond Future | 9.9983                      | 92.2788                     | 9.9906                | 92.3433               | (0.077)           | 0.0000       | 0.0000      | 100           |
| 2019/08/28 | R248             | 06/02/2020 | 9.71   | Call | Bond Future | 1,978.2700                  | 1.9783                      | 1,994.5400            | 1.9945                | 0.822             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 | 9.70   | Put  | Bond Future | 4,511.9600                  | 4.5120                      | 4,463.4000            | 4.4634                | (1.076)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 | 9.72   | Call | Bond Future | 2,014.7100                  | 2.0147                      | 2,031.2400            | 2.0312                | 0.820             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 | 9.72   | Put  | Bond Future | 4,408.3900                  | 4.4084                      | 4,360.3400            | 4.3603                | (1.090)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/02/2020 | 9.70   | Call | Bond Future | 1,941.9400                  | 1.9419                      | 1,957.9600            | 1.9580                | 0.825             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.79   | Call | Bond Future | 3,023.6900                  | 3.0237                      | 3,044.3300            | 3.0443                | 0.683             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.77   | Put  | Bond Future | 5,424.6300                  | 5.4246                      | 5,379.2800            | 5.3793                | (0.836)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 |        |      | Bond Future | 10.0610                     | 89.5445                     | 10.0531               | 89.6101               | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.79   | Put  | Bond Future | 5,326.2200                  | 5.3262                      | 5,281.2700            | 5.2813                | (0.844)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.77   | Call | Bond Future | 2,948.0300                  | 2.9480                      | 2,968.2700            | 2.9683                | 0.687             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.78   | Put  | Bond Future | 5,375.0900                  | 5.3751                      | 5,329.9400            | 5.3299                | (0.840)           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 07/05/2020 | 9.78   | Call | Bond Future | 2,985.5900                  | 2.9856                      | 3,006.0300            | 3.0060                | 0.685             | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 10.20  | Call | Bond Future | 617.6800                    | 0.6177                      | 5,407.9000            | 5.4079                | 775.518           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 |        |      | Bond Future | 10.1243                     | 91.2103                     | 10.1162               | 91.2772               | (0.080)           | 0.0000       | 0.0000      | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 10.18  | Call | Bond Future | 455.2300                    | 0.4552                      | 5,320.3900            | 5.3204                | 1068.726          | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 10.18  | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,798.2100            | 4.7982                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 9.25   | Put  | Bond Future | 7,724.2100                  | 7.7242                      | 9,612.4300            | 9.6124                | 24.445            | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 9.25   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,955.1700            | 1.9552                | 100.000           | 0            | 0           | 14,297        |
| 2019/08/28 | R248             | 06/08/2020 | 10.20  | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,723.2700            | 4.7233                | 100.000           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 10.19  | Call | Bond Future | 536.5200                    | 0.5365                      | 5,364.0800            | 5.3641                | 899.791           | 0            | 0           | 0             |
| 2019/08/28 | R248             | 06/08/2020 | 10.19  | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,760.6100            | 4.7606                | 100.000           | 0            | 0           | 0             |

**Total**

**1062729**