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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2019 TO 31/01/2019

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

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2025 | 07/02/2019 | | | Bond Future | 133.4624 | 133.4624 | 133.6082 | 133.6082 | 0.109 | 0.0000 | 0.0000 | 355 |
| 2019/01/31 | 2025 | 02/05/2019 | | | Bond Future | 135.7781 | 135.7781 | 135.9260 | 135.9260 | 0.109 | 0.0000 | 0.0000 | 691 |
| 2019/01/31 | 2025 | 01/08/2019 | | | Bond Future | 138.3823 | 138.3823 | 138.5329 | 138.5329 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2029 | 07/02/2019 | | | Bond Future | 101.4149 | 101.4149 | 101.4586 | 101.4586 | 0.043 | 0.0000 | 0.0000 | 80 |
| 2019/01/31 | 2029 | 02/05/2019 | | | Bond Future | 102.1017 | 102.1017 | 102.1458 | 102.1458 | 0.043 | 0.0000 | 0.0000 | 3,020 |
| 2019/01/31 | 2029 | 01/08/2019 | | | Bond Future | 104.0953 | 104.0953 | 104.1400 | 104.1400 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 0.0500 | 0.0001 | 0.4000 | 0.0004 | 700.000 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 10.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 3,960 |
| 2019/01/31 | 2030 | 07/02/2019 | | | Bond Future | 9.2511 | 91.7522 | 9.0949 | 92.7602 | (1.688) | 0.0000 | 0.0000 | 29,518 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.68 | Put | Bond Future | 9.0300 | 0.0090 | 0.3000 | 0.0003 | (96.678) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.68 | Call | Bond Future | 2,702.5800 | 2.7026 | 3,701.9200 | 3.7019 | 36.977 | 0 | 0 | 3,960 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.18 | Put | Bond Future | 751.0400 | 0.7510 | 223.5400 | 0.2235 | (70.236) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.18 | Call | Bond Future | 294.1800 | 0.2942 | 774.7500 | 0.7747 | 163.359 | 0 | 0 | 3,960 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 0.0600 | 0.0001 | 0.5100 | 0.0005 | 750.000 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 4,165.8500 | 4.1658 | 3,158.1300 | 3.1581 | (24.190) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 10.20 | Call | Bond Future | 5,817.4500 | 5.8175 | 6,825.5200 | 6.8255 | 17.328 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.90 | Call | Bond Future | 12.4200 | 0.0124 | 63.0600 | 0.0631 | 407.729 | 0 | 0 | 1,320 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 4,097.9000 | 4.0979 | 3,090.2800 | 3.0903 | (24.589) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 0.0700 | 0.0001 | 0.6400 | 0.0006 | 814.286 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 4,030.0000 | 4.0300 | 3,022.5000 | 3.0225 | (25.000) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.60 | Put | Bond Future | 22.7300 | 0.0227 | 1.1100 | 0.0011 | (95.117) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.60 | Call | Bond Future | 2,222.0800 | 2.2221 | 3,208.5300 | 3.2085 | 44.393 | 0 | 0 | 1,320 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 162.3400 | 0.1623 | 20.3900 | 0.0204 | (87.440) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 1,109.8800 | 1.1099 | 1,976.0000 | 1.9760 | 78.037 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 3,624.1600 | 3.6242 | 2,618.0700 | 2.6181 | (27.761) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 0.2900 | 0.0003 | 2.2700 | 0.0023 | 682.759 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 07/02/2019 | 8.90 | Put | Bond Future | 2,299.2500 | 2.2993 | 1,341.8200 | 1.3418 | (41.641) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 3,236.9700 | 3.2370 | 2,638.8900 | 2.6389 | (18.477) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 2,002.5100 | 2.0025 | 2,731.6300 | 2.7316 | 36.410 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | | | Bond Future | 9.3104 | 93.3232 | 9.1489 | 94.3482 | (1.734) | 0.0000 | 0.0000 | 48,134 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,930.7800 | 1.9308 | 2,649.1000 | 2.6491 | 37.204 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 1,431.0500 | 1.4310 | 1,124.3600 | 1.1244 | (21.431) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 5,649.7500 | 5.6498 | 6,631.7000 | 6.6317 | 17.380 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 268.1700 | 0.2682 | 225.1100 | 0.2251 | (16.057) | 0 | 0 | 3,000 |
| 2019/01/31 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 601.6800 | 0.6017 | 1,028.6100 | 1.0286 | 70.956 | 0 | 0 | 3,000 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 1,377.8100 | 1.3778 | 1,081.9200 | 1.0819 | (21.475) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,966.4800 | 1.9665 | 2,690.2200 | 2.6902 | 36.804 | 0 | 0 | 3,000 |
| 2019/01/31 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 1,404.2400 | 1.4042 | 1,102.9700 | 1.1030 | (21.454) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 1,220.0100 | 1.2200 | 1,095.4400 | 1.0954 | (10.211) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | | | Bond Future | 9.3679 | 91.1178 | 9.2003 | 92.1623 | (1.789) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 4,492.2100 | 4.4922 | 5,412.2000 | 5.4122 | 20.480 | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 4,535.9300 | 4.5359 | 5,458.1800 | 5.4582 | 20.332 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 1,235.3500 | 1.2353 | 1,108.4800 | 1.1085 | (10.270) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 1,204.8600 | 1.2049 | 1,082.5500 | 1.0825 | (10.151) | 0 | 0 | 0 |
| 2019/01/31 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 4,448.6200 | 4.4486 | 5,366.3100 | 5.3663 | 20.629 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 0.0200 | 0.0000 | 0.2300 | 0.0002 | 1050.000 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 4,906.4500 | 4.9064 | 3,742.3700 | 3.7424 | (23.726) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | | | Bond Future | 9.4812 | 93.9039 | 9.3150 | 95.0681 | (1.753) | 0.0000 | 0.0000 | 21,390 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 0.0300 | 0.0000 | 0.3000 | 0.0003 | 900.000 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 4,757.2200 | 4.7572 | 3,593.2500 | 3.5932 | (24.467) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 4,831.7900 | 4.8318 | 3,667.7600 | 3.6678 | (24.091) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 0.0200 | 0.0000 | 0.1800 | 0.0002 | 800.000 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 1,589.1800 | 1.5892 | 1,238.1200 | 1.2381 | (22.091) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 2,090.6700 | 2.0907 | 2,917.3000 | 2.9173 | 39.539 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | | | Bond Future | 9.5408 | 91.3556 | 9.3693 | 92.5394 | (1.797) | 0.0000 | 0.0000 | 38,718 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 2,129.0600 | 2.1291 | 2,961.8300 | 2.9618 | 39.114 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 1,618.6800 | 1.6187 | 1,261.4800 | 1.2615 | (22.067) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 2,167.9800 | 2.1680 | 3,006.4700 | 3.0065 | 38.676 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 1,560.2900 | 1.5603 | 1,214.9500 | 1.2150 | (22.133) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 4,718.3500 | 4.7183 | 5,758.4900 | 5.7585 | 22.045 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 1,396.5100 | 1.3965 | 1,232.9300 | 1.2329 | (11.713) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | | | Bond Future | 9.5969 | 93.1177 | 9.4196 | 94.3242 | (1.848) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 1,414.0600 | 1.4141 | 1,247.7100 | 1.2477 | (11.764) | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 4,764.7500 | 4.7648 | 5,807.6600 | 5.8077 | 21.888 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 4,672.3200 | 4.6723 | 5,709.2000 | 5.7092 | 22.192 | 0 | 0 | 0 |
| 2019/01/31 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 1,432.0500 | 1.4321 | 1,262.4400 | 1.2624 | (11.844) | 0 | 0 | 0 |
| 2019/01/31 | 2033 | 07/02/2019 | | | Bond Future | 103.8891 | 103.8891 | 104.0114 | 104.0114 | 0.118 | 0.0000 | 0.0000 | 120 |
| 2019/01/31 | 2033 | 02/05/2019 | | | Bond Future | 104.5466 | 104.5466 | 104.6707 | 104.6707 | 0.119 | 0.0000 | 0.0000 | 6,090 |
| 2019/01/31 | 2033 | 01/08/2019 | | | Bond Future | 106.5878 | 106.5878 | 106.7141 | 106.7141 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 5,317.3500 | 5.3174 | 4,054.2500 | 4.0543 | (23.754) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 0.0300 | 0.0000 | 0.2700 | 0.0003 | 800.000 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | | | Bond Future | 9.7161 | 90.0356 | 9.5549 | 91.2990 | (1.658) | 0.0000 | 0.0000 | 34,250 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 0.0300 | 0.0000 | 0.3400 | 0.0003 | 1033.333 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 5,402.0600 | 5.4021 | 4,138.8900 | 4.1389 | (23.383) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 0.0400 | 0.0000 | 0.4300 | 0.0004 | 975.000 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 5,232.7700 | 5.2328 | 3,969.7500 | 3.9698 | (24.137) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 1,943.3200 | 1.9433 | 1,542.4200 | 1.5424 | (20.630) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | | | Bond Future | 9.7762 | 91.5772 | 9.6104 | 92.8619 | (1.696) | 0.0000 | 0.0000 | 58,899 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 2,160.9800 | 2.1610 | 3,037.9200 | 3.0379 | 40.581 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 1,978.5100 | 1.9785 | 1,570.7300 | 1.5707 | (20.610) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 2,202.1600 | 2.2022 | 3,085.9800 | 3.0860 | 40.134 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 2,120.2000 | 2.1202 | 2,990.3800 | 2.9904 | 41.042 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 2,014.2000 | 2.0142 | 1,599.6600 | 1.5997 | (20.581) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 5,144.4200 | 5.1444 | 6,274.8600 | 6.2749 | 21.974 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | | | Bond Future | 9.8359 | 89.0878 | 9.6649 | 90.3971 | (1.739) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 5,043.6100 | 5.0436 | 6,167.2700 | 6.1673 | 22.279 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 1,705.3700 | 1.7054 | 1,519.7400 | 1.5197 | (10.885) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 1,663.5800 | 1.6636 | 1,484.7300 | 1.4847 | (10.751) | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 5,093.9400 | 5.0939 | 6,221.1100 | 6.2211 | 22.128 | 0 | 0 | 0 |
| 2019/01/31 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 1,684.3600 | 1.6844 | 1,502.2400 | 1.5022 | (10.812) | 0 | 0 | 0 |
| 2019/01/31 | 2038 | 07/02/2019 | | | Bond Future | 121.7020 | 121.7020 | 121.7000 | 121.7000 | (0.002) | 0.0000 | 0.0000 | 1,995 |
| 2019/01/31 | 2038 | 02/05/2019 | | | Bond Future | 123.8136 | 123.8136 | 123.8113 | 123.8113 | (0.002) | 0.0000 | 0.0000 | 10,004 |
| 2019/01/31 | 2038 | 01/08/2019 | | | Bond Future | 126.1785 | 126.1785 | 126.1757 | 126.1757 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 0.0400 | 0.0000 | 0.4000 | 0.0004 | 900.000 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 5,844.0700 | 5.8441 | 4,524.5400 | 4.5245 | (22.579) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | | | Bond Future | 9.7760 | 93.4272 | 9.6199 | 94.7469 | (1.597) | 0.0000 | 0.0000 | 8,592 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 5,660.2100 | 5.6602 | 4,340.8100 | 4.3408 | (23.310) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 0.0200 | 0.0000 | 0.2500 | 0.0003 | 1150.000 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 5,752.0700 | 5.7521 | 4,432.6000 | 4.4326 | (22.939) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 0.0300 | 0.0000 | 0.3200 | 0.0003 | 966.667 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 1,324.0100 | 1.3240 | 2,057.2300 | 2.0572 | 55.379 | 0 | 0 | 1,150 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 2,474.7300 | 2.4747 | 3,413.7400 | 3.4137 | 37.944 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 2,061.4200 | 2.0614 | 1,651.5800 | 1.6516 | (19.881) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | | | Bond Future | 9.8353 | 95.0267 | 9.6748 | 96.3688 | (1.632) | 0.0000 | 0.0000 | 21,901 |
| 2019/01/31 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 1,120.4400 | 1.1204 | 913.0400 | 0.9130 | (18.511) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 4,057.7500 | 4.0577 | 5,192.3600 | 5.1924 | 27.962 | 0 | 0 | 1,150 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 3,302.0700 | 3.3021 | 2,693.2800 | 2.6933 | (18.437) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 2,520.2400 | 2.5202 | 3,466.0200 | 3.4660 | 37.527 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 1,988.1900 | 1.9882 | 1,591.9600 | 1.5920 | (19.929) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 2,024.6300 | 2.0246 | 1,621.6300 | 1.6216 | (19.905) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 2,429.4500 | 2.4294 | 3,361.6200 | 3.3616 | 38.370 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 5,504.1900 | 5.5042 | 6,587.8200 | 6.5878 | 19.687 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 1,802.0200 | 1.8020 | 1,521.4400 | 1.5214 | (15.570) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | | | Bond Future | 9.8945 | 92.3536 | 9.7289 | 93.7213 | (1.673) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 1,824.5300 | 1.8245 | 1,540.5100 | 1.5405 | (15.567) | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 5,558.1300 | 5.5581 | 6,645.2000 | 6.6452 | 19.558 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 5,612.4400 | 5.6124 | 6,702.9000 | 6.7029 | 19.429 | 0 | 0 | 0 |
| 2019/01/31 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 1,780.0000 | 1.7800 | 1,502.8100 | 1.5028 | (15.572) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 5,552.1300 | 5.5521 | 4,208.3000 | 4.2083 | (24.204) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | | | Bond Future | 9.8007 | 90.5461 | 9.6447 | 91.8906 | (1.592) | 0.0000 | 0.0000 | 20,936 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 0.0500 | 0.0001 | 0.5800 | 0.0006 | 1060.000 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 5,646.1700 | 5.6462 | 4,302.2000 | 4.3022 | (23.803) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 0.0700 | 0.0001 | 0.7400 | 0.0007 | 957.143 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 0.0400 | 0.0000 | 0.4600 | 0.0005 | 1050.000 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 5,740.3700 | 5.7404 | 4,396.2900 | 4.3963 | (23.415) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,465.4100 | 2.4654 | 3,417.5100 | 3.4175 | 38.618 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | | | Bond Future | 9.8578 | 92.0964 | 9.6974 | 93.4636 | (1.627) | 0.0000 | 0.0000 | 36,019 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 2,111.3200 | 2.1113 | 1,696.1800 | 1.6962 | (19.663) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,511.2100 | 2.5112 | 3,470.4500 | 3.4705 | 38.198 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 2,036.3300 | 2.0363 | 1,635.2100 | 1.6352 | (19.698) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 2,073.5500 | 2.0735 | 1,665.5500 | 1.6656 | (19.676) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,557.4200 | 2.5574 | 3,523.5400 | 3.5235 | 37.777 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | 2044 | 01/08/2019 | 9.86 | Put | Bond Future | 3,539.8500 | 3.5399 | 3,024.8500 | 3.0249 | (14.549) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.53 | Call | Bond Future | 6,439.0500 | 6.4390 | 7,597.0500 | 7.5971 | 17.984 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 1,820.1300 | 1.8201 | 1,543.7100 | 1.5437 | (15.187) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | | | Bond Future | 9.9146 | 89.4918 | 9.7494 | 90.8852 | (1.666) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 5,657.8700 | 5.6579 | 6,771.4700 | 6.7715 | 19.682 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 1,842.7200 | 1.8427 | 1,562.8900 | 1.5629 | (15.186) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 9.86 | Call | Bond Future | 3,083.1800 | 3.0832 | 3,961.6100 | 3.9616 | 28.491 | 0 | 0 | 100 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.53 | Put | Bond Future | 1,552.5800 | 1.5526 | 1,317.1500 | 1.3172 | (15.164) | 0 | 0 | 100 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 5,712.5600 | 5.7126 | 6,829.5700 | 6.8296 | 19.554 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 9.36 | Put | Bond Future | 6,151.2700 | 6.1513 | 5,332.4100 | 5.3324 | (13.312) | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 9.36 | Call | Bond Future | 1,326.6000 | 1.3266 | 1,901.1700 | 1.9012 | 43.311 | 0 | 0 | 100 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 5,603.1000 | 5.6031 | 6,713.2700 | 6.7133 | 19.813 | 0 | 0 | 0 |
| 2019/01/31 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 1,865.3600 | 1.8654 | 1,582.1000 | 1.5821 | (15.185) | 0 | 0 | 0 |
| 2019/01/31 | 2046 | 07/02/2019 | | | Bond Future | 115.8874 | 115.8874 | 115.8857 | 115.8857 | (0.001) | 0.0000 | 0.0000 | 2,393 |
| 2019/01/31 | 2046 | 02/05/2019 | | | Bond Future | 116.2125 | 116.2125 | 116.2101 | 116.2101 | (0.002) | 0.0000 | 0.0000 | 10,458 |
| 2019/01/31 | 2046 | 01/08/2019 | | | Bond Future | 118.4816 | 118.4816 | 118.4790 | 118.4790 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 2050 | 07/02/2019 | | | Bond Future | 119.8625 | 119.8625 | 120.2354 | 120.2354 | 0.311 | 0.0000 | 0.0000 | 3,083 |
| 2019/01/31 | 2050 | 02/05/2019 | | | Bond Future | 121.9421 | 121.9421 | 122.3210 | 122.3210 | 0.311 | 0.0000 | 0.0000 | 10,593 |
| 2019/01/31 | 2050 | 01/08/2019 | | | Bond Future | 122.5049 | 122.5049 | 122.8909 | 122.8909 | 0.315 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL37 | 07/02/2019 | | | Index Future | 617.4280 | 617.4280 | 619.9000 | 619.9000 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL37 | 02/05/2019 | | | Index Future | 627.9990 | 627.9990 | 630.5120 | 630.5120 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL37 | 01/08/2019 | | | Index Future | 640.1090 | 640.1090 | 642.6690 | 642.6690 | 0.400 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL7T | 07/02/2019 | | | Index Future | 712.3970 | 712.3970 | 718.7910 | 718.7910 | 0.898 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL7T | 02/05/2019 | | | Index Future | 724.5950 | 724.5950 | 731.0960 | 731.0960 | 0.897 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | AL7T | 01/08/2019 | | | Index Future | 738.5680 | 738.5680 | 745.1920 | 745.1920 | 0.897 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | ALBI | 07/02/2019 | | | Index Future | 645.1640 | 645.1640 | 652.4230 | 652.4230 | 1.125 | 0.0000 | 0.0000 | 290 |
| 2019/01/31 | ALBI | 02/05/2019 | | | Index Future | 656.2100 | 656.2100 | 663.5910 | 663.5910 | 1.125 | 0.0000 | 0.0000 | 751 |
| 2019/01/31 | ALBI | 01/08/2019 | | | Index Future | 668.8640 | 668.8640 | 676.3860 | 676.3860 | 1.125 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C025 | 31/01/2025 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | ES33 | 07/02/2019 | | | Bond Future | 10.9003 | 78.5330 | 10.7436 | 79.4641 | (1.438) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | ES33 | 02/05/2019 | | | Bond Future | 10.9990 | 76.0871 | 10.8372 | 77.0340 | (1.471) | 0.0000 | 0.0000 | 350 |
| 2019/01/31 | ES33 | 01/08/2019 | | | Bond Future | 11.0990 | 77.5548 | 10.9315 | 78.5197 | (1.509) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | ES42 | 07/02/2019 | | | Bond Future | 11.1297 | 80.8289 | 10.9730 | 81.8950 | (1.407) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | ES42 | 02/05/2019 | | | Bond Future | 11.2279 | 77.9524 | 11.0662 | 79.0365 | (1.441) | 0.0000 | 0.0000 | 4,919 |
| 2019/01/31 | ES42 | 01/08/2019 | | | Bond Future | 11.3256 | 79.4564 | 11.1584 | 80.5612 | (1.477) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 278,020.0000 | 27.8020 | 203,960.0000 | 20.3960 | (26.638) | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | | | GOVI | 638.7280 | 638.7280 | 646.1340 | 646.1340 | 1.159 | 0.0000 | 0.0000 | 46 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 277,920.0000 | 27.7920 | 203,860.0000 | 20.3860 | (26.648) | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 277,820.0000 | 27.7820 | 203,760.0000 | 20.3760 | (26.658) | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 17,940.0000 | 1.7940 | 93,250.0000 | 9.3250 | 419.788 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | | | GOVI | 649.6640 | 649.6640 | 657.1950 | 657.1950 | 1.159 | 0.0000 | 0.0000 | 434 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 17,840.0000 | 1.7840 | 93,150.0000 | 9.3150 | 422.141 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 18,040.0000 | 1.8040 | 93,350.0000 | 9.3350 | 417.461 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 235,120.0000 | 23.5120 | 311,870.0000 | 31.1870 | 32.643 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | | | GOVI | 662.1920 | 662.1920 | 669.8670 | 669.8670 | 1.159 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 235,020.0000 | 23.5020 | 311,770.0000 | 31.1770 | 32.657 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 235,220.0000 | 23.5220 | 311,970.0000 | 31.1970 | 32.629 | 0 | 0 | 0 |
| 2019/01/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IGOV | 07/02/2019 | | | Index Future | 256.2370 | 256.2370 | 256.4230 | 256.4230 | 0.073 | 0.0000 | 0.0000 | 90 |
| 2019/01/31 | IGOV | 02/05/2019 | | | Index Future | 260.6830 | 260.6830 | 260.8710 | 260.8710 | 0.072 | 0.0000 | 0.0000 | 730 |
| 2019/01/31 | IGOV | 01/08/2019 | | | Index Future | 265.7720 | 265.7720 | 265.9640 | 265.9640 | 0.072 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.5800 | 99.5800 | 99.5800 | 99.5800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0100 | 102.0100 | 102.0100 | 102.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8700 | 99.8700 | 99.8600 | 99.8600 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3300 | 99.3300 | 99.3300 | 99.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7400 | 99.7400 | 99.7400 | 99.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8700 | 101.8700 | 101.8600 | 101.8600 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.8100 | 102.8100 | 102.7900 | 102.7900 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.8200 | 98.8200 | 98.7900 | 98.7900 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.3900 | 102.3900 | 102.3300 | 102.3300 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS02 | 21/09/2020 | | | Interest Rate Swap | 99.3600 | 99.3600 | 99.2900 | 99.2900 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.1400 | 96.1400 | 96.0400 | 96.0400 | (0.104) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.2900 | 95.2900 | 95.1600 | 95.1600 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.4100 | 94.4100 | 94.2500 | 94.2500 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.4900 | 94.4900 | 94.3000 | 94.3000 | (0.201) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.6200 | 96.6200 | 96.4000 | 96.4000 | (0.228) | 0.0000 | 0.0000 | 51 |
| 2019/01/31 | IS05 | 15/03/2022 | | | Interest Rate Swap | 96.7000 | 96.7000 | 96.4500 | 96.4500 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 21/06/2022 | | | Interest Rate Swap | 97.8200 | 97.8200 | 97.5400 | 97.5400 | (0.286) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 20/09/2022 | | | Interest Rate Swap | 101.6900 | 101.6900 | 101.3900 | 101.3900 | (0.295) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 20/12/2022 | | | Interest Rate Swap | 102.8900 | 102.8900 | 102.5600 | 102.5600 | (0.321) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 22/03/2023 | | | Interest Rate Swap | 96.1900 | 96.1900 | 95.8200 | 95.8200 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 20/06/2023 | | | Interest Rate Swap | 102.2200 | 102.2200 | 101.8100 | 101.8100 | (0.401) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS05 | 19/09/2023 | | | Interest Rate Swap | 97.6700 | 97.6700 | 97.2200 | 97.2200 | (0.461) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 17/12/2025 | | | Interest Rate Swap | 94.1100 | 94.1100 | 93.4300 | 93.4300 | (0.723) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 16/03/2026 | | | Interest Rate Swap | 91.0800 | 91.0800 | 90.3800 | 90.3800 | (0.769) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 15/06/2026 | | | Interest Rate Swap | 89.8000 | 89.8000 | 89.0900 | 89.0900 | (0.791) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 21/09/2026 | | | Interest Rate Swap | 91.9600 | 91.9600 | 91.2500 | 91.2500 | (0.772) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 21/12/2026 | | | Interest Rate Swap | 95.7700 | 95.7700 | 95.0600 | 95.0600 | (0.741) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 15/03/2027 | | | Interest Rate Swap | 94.3300 | 94.3300 | 93.6000 | 93.6000 | (0.774) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 21/06/2027 | | | Interest Rate Swap | 96.4000 | 96.4000 | 95.6600 | 95.6600 | (0.768) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 20/09/2027 | | | Interest Rate Swap | 101.8800 | 101.8800 | 101.1300 | 101.1300 | (0.736) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 20/12/2027 | | | Interest Rate Swap | 102.2300 | 102.2300 | 101.4700 | 101.4700 | (0.743) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 22/03/2028 | | | Interest Rate Swap | 95.7100 | 95.7100 | 94.9000 | 94.9000 | (0.846) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 20/06/2028 | | | Interest Rate Swap | 102.9200 | 102.9200 | 102.1200 | 102.1200 | (0.777) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | IS10 | 19/09/2028 | | | Interest Rate Swap | 96.4500 | 96.4500 | 95.6000 | 95.6000 | (0.881) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 8,763.8600 | 8.7639 | 9,159.7700 | 9.1598 | 4.518 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R023 | 07/02/2019 | | | Bond Future | 7.8639 | | 103.1381 | 7.7478 | 103.5340 | (1.477) | 0.0000 | 0.0000 | 32,000 |
| 2019/01/31 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 8,703.0900 | | 8.7031 | 9,099.0000 | 9.0990 | 4.549 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 8,733.4800 | | 8.7335 | 9,129.3900 | 9.1294 | 4.533 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 1,960.4100 | | 1.9604 | 2,307.8100 | 2.3078 | 17.721 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 159.2900 | | 0.1593 | 103.1000 | 0.1031 | (35.275) | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | | | Bond Future | 7.8856 | | 100.9754 | 7.7614 | 101.3777 | (1.574) | 0.0000 | 0.0000 | 67,899 |
| 2019/01/31 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 1,988.2600 | | 1.9883 | 2,336.8900 | 2.3369 | 17.534 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 151.6500 | | 0.1516 | 97.9400 | 0.0979 | (35.417) | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 155.4200 | | 0.1554 | 100.4800 | 0.1005 | (35.349) | 0 | 0 | 0 |
| 2019/01/31 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 1,932.6600 | | 1.9327 | 2,278.8100 | 2.2788 | 17.911 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 3,433.5400 | | 3.4335 | 3,776.9600 | 3.7770 | 10.002 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | | | Bond Future | 7.8863 | | 102.9228 | 7.7523 | 103.3327 | (1.699) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 3,380.6500 | | 3.3806 | 3,722.6500 | 3.7226 | 10.116 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 257.6200 | | 0.2576 | 189.7500 | 0.1898 | (26.345) | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 251.8500 | | 0.2518 | 185.4000 | 0.1854 | (26.385) | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 3,407.1600 | | 3.4072 | 3,749.8600 | 3.7499 | 10.058 | 0 | 0 | 0 |
| 2019/01/31 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 254.8000 | | 0.2548 | 187.6300 | 0.1876 | (26.362) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 0.0200 | | 0.0000 | 0.2600 | 0.0003 | 1200.000 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | | | Bond Future | 9.6414 | | 97.8423 | 9.4802 | 99.0975 | (1.672) | 0.0000 | 0.0000 | 11,417 |
| 2019/01/31 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 0.0200 | | 0.0000 | 0.1600 | 0.0002 | 700.000 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 5,478.9300 | | 5.4789 | 4,223.8500 | 4.2238 | (22.907) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 5,311.4800 | | 5.3115 | 4,056.5000 | 4.0565 | (23.628) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 0.0200 | | 0.0000 | 0.2100 | 0.0002 | 950.000 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 5,395.1500 | | 5.3951 | 4,140.1200 | 4.1401 | (23.262) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 1,937.6000 | | 1.9376 | 1,478.7400 | 1.4787 | (23.682) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | | | Bond Future | 9.6991 | | 95.0185 | 9.5332 | 96.2949 | (1.711) | 0.0000 | 0.0000 | 72,264 |
| 2019/01/31 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 2,248.0800 | | 2.2481 | 3,065.5500 | 3.0656 | 36.363 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 2,289.5800 | | 2.2896 | 3,113.9700 | 3.1140 | 36.006 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 1,903.3800 | | 1.9034 | 1,451.4400 | 1.4514 | (23.744) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 2,206.9800 | | 2.2070 | 3,017.6400 | 3.0176 | 36.732 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 1,972.3100 | | 1.9723 | 1,506.6400 | 1.5066 | (23.610) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 5,166.8200 | | 5.1668 | 6,194.1600 | 6.1942 | 19.883 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 1,715.0100 | | 1.7150 | 1,438.1500 | 1.4381 | (16.143) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | | | Bond Future | 9.7547 | | 96.8512 | 9.5834 | 98.1518 | (1.756) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 5,217.3800 | | 5.2174 | 6,247.7300 | 6.2477 | 19.748 | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 1,673.6800 | | 1.6737 | 1,403.3500 | 1.4034 | (16.152) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 1,694.1000 | | 1.6941 | 1,420.7600 | 1.4208 | (16.135) | 0 | 0 | 0 |
| 2019/01/31 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 5,116.6600 | | 5.1167 | 6,140.4800 | 6.1405 | 20.010 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 0.2300 | | 0.0002 | 1.8800 | 0.0019 | 717.391 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 11.4400 | | 0.0114 | 0.3800 | 0.0004 | (96.678) | 0 | 0 | 1,000 |
| 2019/01/31 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 3,160.1300 | | 3.1601 | 2,256.2700 | 2.2563 | (28.602) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 46.7800 | | 0.0468 | 189.5200 | 0.1895 | 305.130 | 0 | 0 | 1,000 |
| 2019/01/31 | R186 | 07/02/2019 | 9.50 | Call | Bond Future | 4,461.5100 | | 4.4615 | 5,367.3600 | 5.3674 | 20.304 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R186 | 07/02/2019 | 9.92 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,170 |
| 2019/01/31 | R186 | 07/02/2019 | | | Bond Future | 8.7307 | 111.4137 | 8.5794 | 112.3196 | (1.732) | 0.0000 | 0.0000 | 59,333 |
| 2019/01/31 | R186 | 07/02/2019 | 9.00 | Call | Bond Future | 1,626.9500 | 1.6269 | 2,497.5000 | 2.4975 | 53.508 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.00 | Put | Bond Future | 37.5000 | 0.0375 | 2.1700 | 0.0022 | (94.213) | 0 | 0 | 7,500 |
| 2019/01/31 | R186 | 07/02/2019 | 9.20 | Put | Bond Future | 3.0200 | 0.0030 | 0.0600 | 0.0001 | (98.013) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.20 | Call | Bond Future | 2,753.4100 | 2.7534 | 3,656.3300 | 3.6563 | 32.793 | 0 | 0 | 3,000 |
| 2019/01/31 | R186 | 07/02/2019 | 9.30 | Call | Bond Future | 3,325.4600 | 3.3255 | 4,230.6500 | 4.2306 | 27.220 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.30 | Put | Bond Future | 0.7000 | 0.0007 | 0.0100 | 0.0000 | (98.571) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.38 | Put | Bond Future | 0.2000 | 0.0002 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.38 | Call | Bond Future | 3,781.5700 | 3.7816 | 4,687.2500 | 4.6873 | 23.950 | 0 | 0 | 6,000 |
| 2019/01/31 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 3,221.9000 | 3.2219 | 2,317.6700 | 2.3177 | (28.065) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 2,183.4000 | 2.1834 | 3,078.2200 | 3.0782 | 40.983 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 0.2900 | 0.0003 | 2.3100 | 0.0023 | 696.552 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 2,607.2000 | 2.6072 | 1,712.1800 | 1.7122 | (34.329) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 1,432.3100 | 1.4323 | 669.1700 | 0.6692 | (53.280) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.50 | Put | Bond Future | 0.0300 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 5,000 |
| 2019/01/31 | R186 | 07/02/2019 | 9.92 | Call | Bond Future | 6,797.3500 | 6.7974 | 7,703.2300 | 7.7032 | 13.327 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.23 | Put | Bond Future | 1.9700 | 0.0020 | 0.0300 | 0.0000 | (98.477) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.23 | Call | Bond Future | 2,925.1000 | 2.9251 | 3,829.0400 | 3.8290 | 30.903 | 0 | 0 | 3,000 |
| 2019/01/31 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 0.3600 | 0.0004 | 2.8300 | 0.0028 | 686.111 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 3,098.4100 | 3.0984 | 2,195.0000 | 2.1950 | (29.157) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.27 | Put | Bond Future | 1.1000 | 0.0011 | 0.0100 | 0.0000 | (99.091) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.27 | Call | Bond Future | 3,153.9700 | 3.1540 | 4,058.7600 | 4.0588 | 28.687 | 0 | 0 | 1,170 |
| 2019/01/31 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 1.9100 | 0.0019 | 12.7700 | 0.0128 | 568.586 | 0 | 0 | 210 |
| 2019/01/31 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 6,687.6700 | 6.6877 | 7,593.5500 | 7.5936 | 13.546 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,000 |
| 2019/01/31 | R186 | 07/02/2019 | 8.77 | Put | Bond Future | 324.1500 | 0.3241 | 59.7500 | 0.0597 | (81.567) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 07/02/2019 | 8.77 | Call | Bond Future | 558.1400 | 0.5581 | 1,199.6200 | 1.1996 | 114.932 | 0 | 0 | 1,170 |
| 2019/01/31 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 7,215.2600 | 7.2153 | 8,113.4900 | 8.1135 | 12.449 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 100.3300 | 0.1003 | 71.6700 | 0.0717 | (28.566) | 0 | 0 | 90 |
| 2019/01/31 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 5,587.8200 | 5.5878 | 6,480.7700 | 6.4808 | 15.980 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 528.9900 | 0.5290 | 414.9500 | 0.4149 | (21.558) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 1,855.0200 | 1.8550 | 1,450.9400 | 1.4509 | (21.783) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 908.9100 | 0.9089 | 696.0400 | 0.6960 | (23.420) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 2,246.8700 | 2.2469 | 2,959.8600 | 2.9599 | 31.733 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | | | Bond Future | 8.7842 | 113.3213 | 8.6264 | 114.2423 | (1.797) | 0.0000 | 0.0000 | 74,781 |
| 2019/01/31 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 1,072.4300 | 1.0724 | 1,589.4100 | 1.5894 | 48.206 | 0 | 0 | 3,250 |
| 2019/01/31 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 2,285.1200 | 2.2851 | 3,002.8100 | 3.0028 | 31.407 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 870.6900 | 0.8707 | 667.3200 | 0.6673 | (23.357) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 3,413.1700 | 3.4132 | 4,234.1500 | 4.2342 | 24.053 | 0 | 0 | 200 |
| 2019/01/31 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 72.8400 | 0.0728 | 50.0100 | 0.0500 | (31.343) | 0 | 0 | 200 |
| 2019/01/31 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 6,655.9800 | 6.6560 | 7,548.3800 | 7.5484 | 13.407 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 594.6500 | 0.5947 | 463.2300 | 0.4632 | (22.100) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 164.6600 | 0.1647 | 136.5500 | 0.1365 | (17.072) | 0 | 0 | 7,000 |
| 2019/01/31 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 85.6000 | 0.0856 | 59.0100 | 0.0590 | (31.063) | 0 | 0 | 3,250 |
| 2019/01/31 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 3,189.3700 | 3.1894 | 3,996.3900 | 3.9964 | 25.303 | 0 | 0 | 3,250 |
| 2019/01/31 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 2,209.1300 | 2.2091 | 2,917.3200 | 2.9173 | 32.057 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 889.5300 | 0.8895 | 681.4600 | 0.6815 | (23.391) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 1,694.5200 | 1.6945 | 1,318.2800 | 1.3183 | (22.203) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 1,204.3100 | 1.2043 | 1,749.1300 | 1.7491 | 45.239 | 0 | 0 | 200 |
| 2019/01/31 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 472.2300 | 0.4722 | 372.1500 | 0.3722 | (21.193) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 2,973.5100 | 2.9735 | 3,763.1500 | 3.7631 | 26.556 | 0 | 0 | 90 |
| 2019/01/31 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 1,956.3000 | 1.9563 | 1,535.0400 | 1.5350 | (21.534) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 997.8000 | 0.9978 | 1,497.6000 | 1.4976 | 50.090 | 0 | 0 | 90 |
| 2019/01/31 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 2,397.2300 | 2.3972 | 1,906.1000 | 1.9061 | (20.487) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 731.4300 | 0.7314 | 1,161.3600 | 1.1614 | 58.779 | 0 | 0 | 7,000 |
| 2019/01/31 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 928.6300 | 0.9286 | 710.7000 | 0.7107 | (23.468) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 2,171.6900 | 2.1717 | 2,874.8200 | 2.8748 | 32.377 | 0 | 0 | 7,000 |
| 2019/01/31 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 6,961.8500 | 6.9618 | 7,856.3200 | 7.8563 | 12.848 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.80 | Put | Bond Future | 1,402.1200 | 1.4021 | 1,081.6400 | 1.0816 | (22.857) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 8.80 | Call | Bond Future | 1,493.6500 | 1.4937 | 2,094.2300 | 2.0942 | 40.209 | 0 | 0 | 7,500 |
| 2019/01/31 | R186 | 02/05/2019 | 9.05 | Call | Bond Future | 2,362.0300 | 2.3620 | 3,089.3600 | 3.0894 | 30.793 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 02/05/2019 | 9.05 | Put | Bond Future | 833.5600 | 0.8336 | 639.8300 | 0.6398 | (23.241) | 0 | 0 | 3,250 |
| 2019/01/31 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 400.5700 | 0.4006 | 326.2800 | 0.3263 | (18.546) | 0 | 0 | 6,000 |
| 2019/01/31 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 4,728.5500 | 4.7286 | 5,588.1100 | 5.5881 | 18.178 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | | | Bond Future | 8.8308 | 110.2059 | 8.6654 | 111.1445 | (1.873) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 3,857.1100 | 3.8571 | 3,341.7900 | 3.3418 | (13.360) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 808.4000 | 0.8084 | 1,231.6300 | 1.2316 | 52.354 | 0 | 0 | 6,000 |
| 2019/01/31 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 1,569.5500 | 1.5696 | 1,353.9900 | 1.3540 | (13.734) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 2,797.0500 | 2.7970 | 3,520.0400 | 3.5200 | 25.848 | 0 | 0 | 6,000 |
| 2019/01/31 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 4,642.1300 | 4.6421 | 5,498.2800 | 5.4983 | 18.443 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 842.3100 | 0.8423 | 759.9100 | 0.7599 | (9.783) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 7,161.9400 | 7.1619 | 8,026.2000 | 8.0262 | 12.067 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 821.0500 | 0.8211 | 742.0600 | 0.7421 | (9.621) | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 4,685.2900 | 4.6853 | 5,543.1600 | 5.5432 | 18.310 | 0 | 0 | 0 |
| 2019/01/31 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 831.6100 | 0.8316 | 750.9300 | 0.7509 | (9.702) | 0 | 0 | 0 |
| 2019/01/31 | R197 | 07/02/2019 | | | Bond Future | 300.0524 | 300.0524 | 300.2994 | 300.2994 | 0.082 | 0.0000 | 0.0000 | 5 |
| 2019/01/31 | R197 | 02/05/2019 | | | Bond Future | 305.2586 | 305.2586 | 305.5090 | 305.5090 | 0.082 | 0.0000 | 0.0000 | 2,350 |
| 2019/01/31 | R197 | 01/08/2019 | | | Bond Future | 303.6610 | 303.6610 | 303.9156 | 303.9156 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R202 | 07/02/2019 | | | Bond Future | 234.3666 | 234.3666 | 234.3620 | 234.3620 | (0.002) | 0.0000 | 0.0000 | 548 |
| 2019/01/31 | R202 | 02/05/2019 | | | Bond Future | 238.4331 | 238.4331 | 238.4277 | 238.4277 | (0.002) | 0.0000 | 0.0000 | 8,666 |
| 2019/01/31 | R202 | 01/08/2019 | | | Bond Future | 239.0740 | 239.0740 | 239.0680 | 239.0680 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 175.1000 | 0.1751 | 213.4700 | 0.2135 | 21.913 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 0.1000 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | | | Bond Future | 6.3230 | 101.3718 | 6.2798 | 101.4102 | (0.683) | 0.0000 | 0.0000 | 9,309 |
| 2019/01/31 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 183.9400 | 0.1839 | 222.3400 | 0.2223 | 20.876 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 0.0400 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/01/31 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 166.2600 | 0.1663 | 204.6000 | 0.2046 | 23.060 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 1,131.3500 | 1.1314 | 1,170.1300 | 1.1701 | 3.428 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 02/05/2019 | | | Bond Future | 5.9354 | 103.1074 | 5.8779 | 103.1462 | (0.969) | 0.0000 | 0.0000 | 7,018 |
| 2019/01/31 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 1,118.1200 | 1.1181 | 1,156.9000 | 1.1569 | 3.468 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 1,124.7400 | 1.1247 | 1,163.5200 | 1.1635 | 3.448 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 1,094.0200 | 1.0940 | 1,133.3400 | 1.1333 | 3.594 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | | | Bond Future | 4.8213 | 101.4540 | 4.7322 | 101.4933 | (1.849) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 1,098.3400 | 1.0983 | 1,137.6600 | 1.1377 | 3.580 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 1,102.6500 | 1.1027 | 1,141.9700 | 1.1420 | 3.566 | 0 | 0 | 0 |
| 2019/01/31 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 141.3200 | 0.1413 | 224.7300 | 0.2247 | 59.022 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 24.4300 | 0.0244 | 3.8500 | 0.0039 | (84.241) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 33.5200 | 0.0335 | 6.2000 | 0.0062 | (81.504) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | | | Bond Future | 7.0119 | 101.9824 | 6.9568 | 102.0896 | (0.787) | 0.0000 | 0.0000 | 2,320 |
| 2019/01/31 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 28.6700 | 0.0287 | 4.9100 | 0.0049 | (82.874) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 156.4600 | 0.1565 | 243.0500 | 0.2430 | 55.343 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 126.7800 | 0.1268 | 206.6300 | 0.2066 | 62.983 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 15.1500 | 0.0151 | 7.5600 | 0.0076 | (50.099) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 1,868.6400 | 1.8686 | 1,969.4700 | 1.9695 | 5.396 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | | | Bond Future | 6.9471 | 100.3281 | 6.8849 | 100.4368 | (0.894) | 0.0000 | 0.0000 | 13,637 |
| 2019/01/31 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,885.0600 | 1.8851 | 1,986.1600 | 1.9862 | 5.363 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 15.7900 | 0.0158 | 7.9300 | 0.0079 | (49.778) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,901.4900 | 1.9015 | 2,002.8500 | 2.0028 | 5.331 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 14.5300 | 0.0145 | 7.2000 | 0.0072 | (50.447) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 2,086.4500 | 2.0865 | 2,186.5600 | 2.1866 | 4.798 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 32.1900 | 0.0322 | 21.9800 | 0.0220 | (31.718) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | | | Bond Future | 6.8057 | 102.2633 | 6.7338 | 102.3738 | (1.056) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 33.0600 | 0.0331 | 22.6300 | 0.0226 | (31.549) | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 2,100.5300 | 2.1005 | 2,200.8600 | 2.2009 | 4.776 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 2,072.4000 | 2.0724 | 2,172.2800 | 2.1723 | 4.820 | 0 | 0 | 0 |
| 2019/01/31 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 33.9600 | 0.0340 | 23.3000 | 0.0233 | (31.390) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 0.9300 | 0.0009 | 0.0300 | 0.0000 | (96.774) | 0 | 0 | 4,000 |
| 2019/01/31 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 4,221.4700 | 4.2215 | 3,184.7700 | 3.1848 | (24.558) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | | | Bond Future | 9.5855 | 74.5057 | 9.4294 | 75.5432 | (1.628) | 0.0000 | 0.0000 | 14,998 |
| 2019/01/31 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 0.0600 | 0.0001 | 0.6700 | 0.0007 | 1016.667 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 4,292.9700 | 4.2930 | 3,256.1200 | 3.2561 | (24.152) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 3,883.3900 | 3.8834 | 4,919.9500 | 4.9200 | 26.692 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 0.0800 | 0.0001 | 0.8400 | 0.0008 | 950.000 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 673.7400 | 0.6737 | 201.1300 | 0.2011 | (70.147) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 373.6600 | 0.3737 | 938.5100 | 0.9385 | 151.167 | 0 | 0 | 4,000 |
| 2019/01/31 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 3,723.8400 | 3.7238 | 2,689.5800 | 2.6896 | (27.774) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 0.3800 | 0.0004 | 3.5800 | 0.0036 | 842.105 | 0 | 0 | 4,000 |
| 2019/01/31 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 0.0500 | 0.0001 | 0.5400 | 0.0005 | 980.000 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 4,364.5800 | 4.3646 | 3,327.6100 | 3.3276 | (23.759) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 1,596.5900 | 1.5966 | 1,232.9100 | 1.2329 | (22.779) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | | | Bond Future | 9.6377 | 72.6329 | 9.4775 | 73.6878 | (1.663) | 0.0000 | 0.0000 | 110,825 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,964.9000 | 1.9649 | 2,650.5100 | 2.6505 | 34.893 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 1,625.5500 | 1.6256 | 1,256.2200 | 1.2562 | (22.720) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 2,000.5800 | 2.0006 | 2,691.8400 | 2.6918 | 34.553 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 10.50 | Call | Bond Future | 5,652.7300 | 5.6527 | 6,620.6800 | 6.6207 | 17.124 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 6,742.6800 | 6.7427 | 7,740.1100 | 7.7401 | 14.793 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,929.5400 | 1.9295 | 2,609.6000 | 2.6096 | 35.245 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 1,654.9200 | 1.6549 | 1,280.0400 | 1.2800 | (22.652) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 997.2200 | 0.9972 | 756.4400 | 0.7564 | (24.145) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,989.9200 | 2.9899 | 3,804.0800 | 3.8041 | 27.230 | 0 | 0 | 760 |
| 2019/01/31 | R209 | 02/05/2019 | 10.50 | Put | Bond Future | 342.9300 | 0.3429 | 255.9400 | 0.2559 | (25.367) | 0 | 0 | 11,560 |
| 2019/01/31 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 2,855.1300 | 2.8551 | 2,276.1100 | 2.2761 | (20.280) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 944.8800 | 0.9449 | 1,420.8000 | 1.4208 | 50.368 | 0 | 0 | 760 |
| 2019/01/31 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 227.7300 | 0.2277 | 170.2200 | 0.1702 | (25.254) | 0 | 0 | 760 |
| 2019/01/31 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 1,483.8900 | 1.4839 | 1,258.3500 | 1.2583 | (15.199) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 4,467.7600 | 4.4678 | 5,322.6600 | 5.3227 | 19.135 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | | | Bond Future | 9.6870 | 74.0339 | 9.5221 | 75.1090 | (1.702) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 4,381.7500 | 4.3818 | 5,231.3300 | 5.2313 | 19.389 | 0 | 0 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 1,448.6100 | 1.4486 | 1,228.3900 | 1.2284 | (15.202) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 1,466.0600 | 1.4661 | 1,243.2000 | 1.2432 | (15.201) | 0 | 0 | 0 |
| 2019/01/31 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 4,424.6000 | 4.4246 | 5,276.8600 | 5.2769 | 19.262 | 0 | 0 | 0 |
| 2019/01/31 | R210 | 07/02/2019 | | | Bond Future | 187.7545 | 187.7545 | 187.7506 | 187.7506 | (0.002) | 0.0000 | 0.0000 | 840 |
| 2019/01/31 | R210 | 02/05/2019 | | | Bond Future | 188.4568 | 188.4568 | 188.4524 | 188.4524 | (0.002) | 0.0000 | 0.0000 | 2,448 |
| 2019/01/31 | R210 | 01/08/2019 | | | Bond Future | 192.1365 | 192.1365 | 192.1315 | 192.1315 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R212 | 07/02/2019 | | | Bond Future | 156.1521 | 156.1521 | 156.1478 | 156.1478 | (0.003) | 0.0000 | 0.0000 | 2,420 |
| 2019/01/31 | R212 | 02/05/2019 | | | Bond Future | 158.8615 | 158.8615 | 158.8566 | 158.8566 | (0.003) | 0.0000 | 0.0000 | 4,473 |
| 2019/01/31 | R212 | 01/08/2019 | | | Bond Future | 161.8919 | 161.8919 | 161.8866 | 161.8866 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 0.0100 | 0.0000 | 0.1100 | 0.0001 | 1000.000 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | | | Bond Future | 9.3712 | 86.2784 | 9.2200 | 87.2371 | (1.613) | 0.0000 | 0.0000 | 2,102 |
| 2019/01/31 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 4,506.9700 | 4.5070 | 3,548.4300 | 3.5484 | (21.268) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 0.0100 | 0.0000 | 0.1400 | 0.0001 | 1300.000 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 4,372.0100 | 4.3720 | 3,413.5300 | 3.4135 | (21.923) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 4,439.4500 | 4.4394 | 3,480.9400 | 3.4809 | (21.591) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 0.0200 | 0.0000 | 0.1800 | 0.0002 | 800.000 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,886.8100 | 1.8868 | 2,521.1100 | 2.5211 | 33.618 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 1,517.0800 | 1.5171 | 1,171.4100 | 1.1714 | (22.785) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | | | Bond Future | 9.4258 | 84.2072 | 9.2699 | 85.1820 | (1.654) | 0.0000 | 0.0000 | 31,029 |
| 2019/01/31 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,921.1700 | 1.9212 | 2,560.6400 | 2.5606 | 33.285 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 1,462.3400 | 1.4623 | 1,127.0400 | 1.1270 | (22.929) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 1,489.6000 | 1.4896 | 1,149.1300 | 1.1491 | (22.856) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,852.6000 | 1.8526 | 2,481.7000 | 2.4817 | 33.958 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 1,314.8300 | 1.3148 | 1,114.0800 | 1.1141 | (15.268) | 0 | 0 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 4,328.7300 | 4.3287 | 5,118.9600 | 5.1190 | 18.255 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | | | Bond Future | 9.4773 | 85.8312 | 9.3161 | 86.8246 | (1.701) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 4,370.9800 | 4.3710 | 5,163.6200 | 5.1636 | 18.134 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 1,330.7300 | 1.3307 | 1,127.5700 | 1.1276 | (15.267) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/01/31 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 4,413.5600 | 4.4136 | 5,208.5800 | 5.2086 | 18.013 | 0 | 0 | 0 |
| 2019/01/31 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 1,299.3200 | 1.2993 | 1,100.9500 | 1.1009 | (15.267) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 5,112.4100 | 5.1124 | 4,029.9200 | 4.0299 | (21.174) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | | | Bond Future | 9.7557 | 73.6718 | 9.5996 | 74.7544 | (1.600) | 0.0000 | 0.0000 | 3,837 |
| 2019/01/31 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 0.0100 | 0.0000 | 0.0800 | 0.0001 | 700.000 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 5,189.0100 | 5.1890 | 4,106.5000 | 4.1065 | (20.862) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 0.0100 | 0.0000 | 0.1000 | 0.0001 | 900.000 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 0.0100 | 0.0000 | 0.0600 | 0.0001 | 500.000 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 5,265.7300 | 5.2657 | 4,183.2000 | 4.1832 | (20.558) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 2,098.5400 | 2.0985 | 2,879.4900 | 2.8795 | 37.214 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 2,024.2900 | 2.0243 | 2,794.0300 | 2.7940 | 38.025 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | | | Bond Future | 9.8071 | 71.6382 | 9.6470 | 72.7390 | (1.632) | 0.0000 | 0.0000 | 28,045 |
| 2019/01/31 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 1,733.8300 | 1.7338 | 1,402.7300 | 1.4027 | (19.096) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 1,673.3500 | 1.6734 | 1,353.4600 | 1.3535 | (19.117) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 2,061.2500 | 2.0613 | 2,836.6300 | 2.8366 | 37.617 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 1,703.3700 | 1.7034 | 1,377.9100 | 1.3779 | (19.107) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 1,510.0900 | 1.5101 | 1,371.2300 | 1.3712 | (9.195) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | | | Bond Future | 9.8566 | 73.0199 | 9.6920 | 74.1418 | (1.670) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 4,602.5100 | 4.6025 | 5,582.9300 | 5.5829 | 21.302 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 1,528.3500 | 1.5284 | 1,386.8500 | 1.3869 | (9.258) | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 4,646.8500 | 4.6469 | 5,629.9100 | 5.6299 | 21.155 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 4,558.4900 | 4.5585 | 5,535.8600 | 5.5359 | 21.441 | 0 | 0 | 0 |
| 2019/01/31 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 1,547.0200 | 1.5470 | 1,402.4700 | 1.4025 | (9.344) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 6,676.5200 | 6.6765 | 5,290.0000 | 5.2900 | (20.767) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | | | Bond Future | 9.7757 | 94.1432 | 9.6197 | 95.5298 | (1.597) | 0.0000 | 0.0000 | 76,086 |
| 2019/01/31 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 0.0100 | 0.0000 | 0.0600 | 0.0001 | 500.000 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 6,775.8000 | 6.7758 | 5,389.2700 | 5.3893 | (20.463) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 0.0100 | 0.0000 | 0.0700 | 0.0001 | 600.000 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 6,577.4000 | 6.5774 | 5,190.8900 | 5.1909 | (21.080) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0400 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 2,039.2800 | 2.0393 | 1,636.7700 | 1.6368 | (19.738) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | | | Bond Future | 9.8275 | 91.3195 | 9.6672 | 92.7296 | (1.630) | 0.0000 | 0.0000 | 107,637 |
| 2019/01/31 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,665.1800 | 2.6652 | 3,672.7100 | 3.6727 | 37.803 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,713.7100 | 2.7137 | 3,728.3900 | 3.7284 | 37.391 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 2,077.0000 | 2.0770 | 1,667.4300 | 1.6674 | (19.719) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 2,002.1300 | 2.0021 | 1,606.7700 | 1.6068 | (19.747) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,617.0700 | 2.6171 | 3,617.5400 | 3.6175 | 38.229 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 5,784.6300 | 5.7846 | 6,939.0400 | 6.9390 | 19.957 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 1,901.1400 | 1.9011 | 1,614.9800 | 1.6150 | (15.052) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | | | Bond Future | 9.8774 | 93.0808 | 9.7125 | 94.5178 | (1.669) | 0.0000 | 0.0000 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 5,840.9400 | 5.8409 | 6,998.8500 | 6.9988 | 19.824 | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 1,854.6700 | 1.8547 | 1,575.5500 | 1.5756 | (15.050) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 1,877.7700 | 1.8778 | 1,595.1500 | 1.5951 | (15.051) | 0 | 0 | 0 |
| 2019/01/31 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 5,728.4700 | 5.7285 | 6,879.3400 | 6.8793 | 20.090 | 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 |
|--------------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|----------------|---------------|
| Total | | | | | | | | | | | 1264737 | |