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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2019 TO 19/06/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/06/19 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2025 | 01/08/2019 | | | Bond Future | 135.4267 | 135.4267 | 135.3140 | 135.3140 | (0.083) | 0.0000 | 0.0000 | 1,622 |
| 2019/06/19 | 2025 | 07/11/2019 | | | Bond Future | 138.1436 | 138.1436 | 138.0283 | 138.0283 | (0.083) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2025 | 06/02/2020 | | | Bond Future | 139.3086 | 139.3086 | 139.1909 | 139.1909 | (0.084) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2029 | 01/08/2019 | | | Bond Future | 102.4146 | 102.4146 | 102.2855 | 102.2855 | (0.126) | 0.0000 | 0.0000 | 4,132 |
| 2019/06/19 | 2029 | 07/11/2019 | | | Bond Future | 103.3748 | 103.3748 | 103.2430 | 103.2430 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2029 | 06/02/2020 | | | Bond Future | 105.3498 | 105.3498 | 105.2152 | 105.2152 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 83.8900 | 0.0839 | 32.1800 | 0.0322 | (61.640) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.15 | Put | Bond Future | 930.6100 | 0.9306 | 570.3100 | 0.5703 | (38.717) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.68 | Call | Bond Future | 4,031.9800 | 4.0320 | 4,694.7800 | 4.6948 | 16.439 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.67 | Put | Bond Future | 2,816.6200 | 2.8166 | 2,155.7200 | 2.1557 | (23.464) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | | | Bond Future | 9.0579 | 93.0624 | 8.9386 | 93.8253 | (1.317) | 0.0000 | 0.0000 | 58,119 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.35 | Put | Bond Future | 4,706.0800 | 4.7061 | 3,962.9100 | 3.9629 | (15.792) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.35 | Call | Bond Future | 54.2400 | 0.0542 | 74.0200 | 0.0740 | 36.468 | 0 | 0 | 2,025 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.22 | Put | Bond Future | 763.5900 | 0.7636 | 450.3700 | 0.4504 | (41.019) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.22 | Call | Bond Future | 1,787.3200 | 1.7873 | 2,237.0500 | 2.2371 | 25.162 | 0 | 0 | 5,400 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.69 | Call | Bond Future | 4,086.1300 | 4.0861 | 4,751.6500 | 4.7517 | 16.287 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.69 | Put | Bond Future | 177.9600 | 0.1780 | 80.5300 | 0.0805 | (54.748) | 0 | 0 | 5,400 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 5,300.7100 | 5.3007 | 6,011.9500 | 6.0120 | 13.418 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 5,356.6700 | 5.3567 | 6,069.4400 | 6.0694 | 13.306 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 86.8700 | 0.0869 | 33.6000 | 0.0336 | (61.322) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.15 | Call | Bond Future | 1,514.1400 | 1.5141 | 1,916.7900 | 1.9168 | 26.593 | 0 | 0 | 2,025 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.68 | Put | Bond Future | 183.9100 | 0.1839 | 83.7600 | 0.0838 | (54.456) | 0 | 0 | 4,800 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.67 | Call | Bond Future | 304.9000 | 0.3049 | 406.9500 | 0.4070 | 33.470 | 0 | 0 | 5,400 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 80.9800 | 0.0810 | 30.8000 | 0.0308 | (61.966) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 5,244.7600 | 5.2448 | 5,954.4400 | 5.9544 | 13.531 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.77 | Put | Bond Future | 2,318.5100 | 2.3185 | 1,707.8100 | 1.7078 | (26.340) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 8.77 | Call | Bond Future | 462.8400 | 0.4628 | 615.0900 | 0.6151 | 32.895 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.27 | Put | Bond Future | 660.5900 | 0.6606 | 379.0800 | 0.3791 | (42.615) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.27 | Call | Bond Future | 1,997.0500 | 1.9971 | 2,478.4900 | 2.4785 | 24.108 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.24 | Call | Bond Future | 1,869.4900 | 1.8695 | 2,332.0600 | 2.3321 | 24.743 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 01/08/2019 | 9.24 | Put | Bond Future | 720.5000 | 0.7205 | 420.1200 | 0.4201 | (41.690) | 0 | 0 | 3,100 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 1,223.8500 | 1.2239 | 1,017.0100 | 1.0170 | (16.901) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 819.4200 | 0.8194 | 684.4000 | 0.6844 | (16.478) | 0 | 0 | 5,500 |
| 2019/06/19 | 2030 | 07/11/2019 | | | Bond Future | 9.1185 | 94.9049 | 8.9945 | 95.6828 | (1.360) | 0.0000 | 0.0000 | 200 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,461.7400 | 3.4617 | 4,029.2300 | 4.0292 | 16.393 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 1,242.8900 | 1.2429 | 1,032.5100 | 1.0325 | (16.927) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 4,076.8600 | 4.0769 | 3,548.5900 | 3.5486 | (12.958) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 767.0300 | 0.7670 | 1,016.6300 | 1.0166 | 32.541 | 0 | 0 | 5,500 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 2,167.1800 | 2.1672 | 1,812.3000 | 1.8123 | (16.375) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 2,051.7000 | 2.0517 | 2,474.6900 | 2.4747 | 20.617 | 0 | 0 | 5,500 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,503.0800 | 3.5031 | 4,074.1100 | 4.0741 | 16.301 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 4,708.6700 | 4.7087 | 5,351.5200 | 5.3515 | 13.652 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 4,218.5600 | 4.2186 | 3,679.9900 | 3.6800 | (12.767) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,420.3800 | 3.4204 | 3,984.3100 | 3.9843 | 16.487 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 1,261.9500 | 1.2619 | 1,048.0100 | 1.0480 | (16.953) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 712.5000 | 0.7125 | 951.8000 | 0.9518 | 33.586 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 2,107.3600 | 2.1074 | 1,760.1600 | 1.7602 | (16.476) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 2,116.7100 | 2.1167 | 2,547.3800 | 2.5474 | 20.346 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 4,431.1100 | 4.4311 | 5,060.0100 | 5.0600 | 14.193 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 896.3300 | 0.8963 | 747.3600 | 0.7474 | (16.620) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 2,816.3100 | 2.8163 | 2,386.1300 | 2.3861 | (15.275) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 2,651.2000 | 2.6512 | 3,010.4600 | 3.0105 | 13.551 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | | | Bond Future | 9.1717 | 92.6868 | 9.0429 | 93.4791 | (1.404) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 2,683.6400 | 2.6836 | 3,045.7600 | 3.0458 | 13.494 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 2,845.2100 | 2.8452 | 2,412.1700 | 2.4122 | (15.220) | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 2,716.2600 | 2.7163 | 3,080.9400 | 3.0809 | 13.426 | 0 | 0 | 0 |
| 2019/06/19 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 2,787.6500 | 2.7876 | 2,360.0300 | 2.3600 | (15.340) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 5,070.3900 | 5.0704 | 5,734.0500 | 5.7340 | 13.089 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 132.9800 | 0.1330 | 76.7200 | 0.0767 | (42.307) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | | | Bond Future | 9.3583 | 94.7463 | 9.2545 | 95.4677 | (1.109) | 0.0000 | 0.0000 | 42,655 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 137.4900 | 0.1375 | 79.7500 | 0.0797 | (41.996) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 5,129.8300 | 5.1298 | 5,794.9700 | 5.7950 | 12.966 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 5,011.0300 | 5.0110 | 5,673.1800 | 5.6732 | 13.214 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 142.1500 | 0.1421 | 82.9000 | 0.0829 | (41.681) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,481.4700 | 3.4815 | 3,920.2200 | 3.9202 | 12.602 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 1,607.0900 | 1.6071 | 1,307.2500 | 1.3072 | (18.657) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | | | Bond Future | 9.4264 | 92.4613 | 9.3187 | 93.1968 | (1.143) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,524.2300 | 3.5242 | 3,966.0700 | 3.9661 | 12.537 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 1,560.4700 | 1.5605 | 1,266.8100 | 1.2668 | (18.819) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 1,583.6400 | 1.5836 | 1,286.8900 | 1.2869 | (18.738) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,438.9300 | 3.4389 | 3,874.5900 | 3.8746 | 12.668 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 3,439.9700 | 3.4400 | 3,012.1900 | 3.0122 | (12.436) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | | | Bond Future | 9.4857 | 94.2062 | 9.3742 | 94.9555 | (1.175) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 2,831.8000 | 2.8318 | 3,150.7300 | 3.1507 | 11.262 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 3,474.1800 | 3.4742 | 3,043.8200 | 3.0438 | (12.387) | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 2,865.0300 | 2.8650 | 3,186.5400 | 3.1865 | 11.222 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 2,798.7600 | 2.7988 | 3,115.1000 | 3.1151 | 11.303 | 0 | 0 | 0 |
| 2019/06/19 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 3,508.6500 | 3.5087 | 3,075.7000 | 3.0757 | (12.340) | 0 | 0 | 0 |
| 2019/06/19 | 2033 | 01/08/2019 | | | Bond Future | 103.5255 | 103.5255 | 103.0939 | 103.0939 | (0.417) | 0.0000 | 0.0000 | 6,090 |
| 2019/06/19 | 2033 | 07/11/2019 | | | Bond Future | 104.4331 | 104.4331 | 103.9927 | 103.9927 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2033 | 06/02/2020 | | | Bond Future | 106.4283 | 106.4283 | 105.9792 | 105.9792 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,582.0100 | 4.5820 | 5,065.6900 | 5.0657 | 10.556 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 01/08/2019 | | | Bond Future | 9.7313 | 89.8851 | 9.6527 | 90.4911 | (0.807) | 0.0000 | 0.0000 | 48,561 |
| 2019/06/19 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,458.0900 | 4.4581 | 4,935.9000 | 4.9359 | 10.718 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 322.5900 | 0.3226 | 194.4200 | 0.1944 | (39.732) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 303.9100 | 0.3039 | 181.6100 | 0.1816 | (40.242) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,519.9600 | 4.5200 | 5,000.7300 | 5.0007 | 10.637 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 313.1200 | 0.3131 | 187.9100 | 0.1879 | (39.988) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 3,449.6800 | 3.4497 | 3,768.2000 | 3.7682 | 9.233 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | | | Bond Future | 9.8002 | 91.6647 | 9.7190 | 92.2825 | (0.829) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 3,362.0200 | 3.3620 | 3,675.3900 | 3.6754 | 9.321 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 2,239.4100 | 2.2394 | 1,935.0000 | 1.9350 | (13.593) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 2,178.7800 | 2.1788 | 1,879.5200 | 1.8795 | (13.735) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 3,405.8300 | 3.4058 | 3,721.6700 | 3.7217 | 9.274 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 2,209.0300 | 2.2090 | 1,907.0900 | 1.9071 | (13.668) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 2,867.1900 | 2.8672 | 3,173.0900 | 3.1731 | 10.669 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 4,362.1300 | 4.3621 | 4,037.4800 | 4.0375 | (7.442) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | | | Bond Future | 9.8623 | 89.1348 | 9.7785 | 89.7640 | (0.850) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 2,902.5000 | 2.9025 | 3,210.2900 | 3.2103 | 10.604 | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 4,279.7400 | 4.2797 | 3,958.3000 | 3.9583 | (7.511) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 4,320.9200 | 4.3209 | 3,997.5900 | 3.9976 | (7.483) | 0 | 0 | 0 |
| 2019/06/19 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 2,831.8100 | 2.8318 | 3,136.3900 | 3.1364 | 10.756 | 0 | 0 | 0 |
| 2019/06/19 | 2038 | 01/08/2019 | | | Bond Future | 121.0453 | 121.0453 | 120.4838 | 120.4838 | (0.464) | 0.0000 | 0.0000 | 11,362 |
| 2019/06/19 | 2038 | 07/11/2019 | | | Bond Future | 123.4736 | 123.4736 | 122.9006 | 122.9006 | (0.464) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2038 | 06/02/2020 | | | Bond Future | 124.1741 | 124.1741 | 123.5900 | 123.5900 | (0.470) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 458.3400 | 0.4583 | 252.0200 | 0.2520 | (45.015) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,251.3400 | 4.2513 | 4,687.3600 | 4.6874 | 10.256 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | | | Bond Future | 9.8822 | 92.4539 | 9.8036 | 93.1007 | (0.796) | 0.0000 | 0.0000 | 34,951 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,314.7400 | 4.3147 | 4,755.2000 | 4.7552 | 10.208 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 471.3900 | 0.4714 | 260.6300 | 0.2606 | (44.710) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,378.2700 | 4.3783 | 4,823.1200 | 4.8231 | 10.160 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 445.5400 | 0.4455 | 243.6100 | 0.2436 | (45.323) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 3,539.2300 | 3.5392 | 3,138.2500 | 3.1382 | (11.330) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 6,338.3200 | 6.3383 | 5,796.9200 | 5.7969 | (8.542) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 2,577.1100 | 2.5771 | 2,246.9800 | 2.2470 | (12.810) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 3,229.6600 | 3.2297 | 3,556.0000 | 3.5560 | 10.104 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | | | Bond Future | 9.9531 | 94.2843 | 9.8719 | 94.9438 | (0.816) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 2,290.0400 | 2.2900 | 2,548.4600 | 2.5485 | 11.285 | 0 | 0 | 1,260 |
| 2019/06/19 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 816.7200 | 0.8167 | 934.7200 | 0.9347 | 14.448 | 0 | 0 | 1,260 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 3,274.2100 | 3.2742 | 3,603.4800 | 3.6035 | 10.056 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 2,612.3600 | 2.6124 | 2,279.3000 | 2.2793 | (12.749) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 3,319.0400 | 3.3190 | 3,651.2200 | 3.6512 | 10.008 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 2,542.2600 | 2.5423 | 2,215.0400 | 2.2150 | (12.871) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 2,885.0300 | 2.8850 | 3,128.4100 | 3.1284 | 8.436 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | | | Bond Future | 10.0172 | 91.5533 | 9.9334 | 92.2250 | (0.836) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 2,813.2000 | 2.8132 | 3,052.0700 | 3.0521 | 8.491 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 5,065.5500 | 5.0656 | 4,632.7600 | 4.6328 | (8.544) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 4,971.9400 | 4.9719 | 4,543.6600 | 4.5437 | (8.614) | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 2,849.1400 | 2.8491 | 3,090.2700 | 3.0903 | 8.463 | 0 | 0 | 0 |
| 2019/06/19 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 5,018.7100 | 5.0187 | 4,588.1800 | 4.5882 | (8.578) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 458.2500 | 0.4583 | 284.3600 | 0.2844 | (37.947) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.86 | Put | Bond Future | 1,962.5400 | 1.9625 | 1,487.0700 | 1.4871 | (24.227) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | 2044 | 01/08/2019 | 10.53 | Call | Bond Future | 5,018.9000 | 5.0189 | 5,589.9000 | 5.5899 | 11.377 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.39 | Call | Bond Future | 198.5200 | 0.1985 | 234.0000 | 0.2340 | 17.872 | 0 | 0 | 228 |
| 2019/06/19 | 2044 | 01/08/2019 | | | Bond Future | 9.9362 | 89.3126 | 9.8526 | 90.0109 | (0.841) | 0.0000 | 0.0000 | 42,480 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,107.8400 | 4.1078 | 4,628.0900 | 4.6281 | 12.665 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 471.8800 | 0.4719 | 293.8500 | 0.2939 | (37.728) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,171.4900 | 4.1715 | 4,695.8800 | 4.6959 | 12.571 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.86 | Call | Bond Future | 1,326.6800 | 1.3267 | 1,549.4900 | 1.5495 | 16.795 | 0 | 0 | 100 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.53 | Put | Bond Future | 311.6200 | 0.3116 | 184.3400 | 0.1843 | (40.845) | 0 | 0 | 100 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.39 | Put | Bond Future | 4,930.4400 | 4.9304 | 4,267.6400 | 4.2676 | (13.443) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.74 | Put | Bond Future | 2,567.2300 | 2.5672 | 2,023.8900 | 2.0239 | (21.164) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,044.3500 | 4.0444 | 4,560.4600 | 4.5605 | 12.761 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 485.8000 | 0.4858 | 303.6300 | 0.3036 | (37.499) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.36 | Put | Bond Future | 5,171.8300 | 5.1718 | 4,505.2100 | 4.5052 | (12.889) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.36 | Call | Bond Future | 167.9700 | 0.1680 | 199.6300 | 0.1996 | 18.849 | 0 | 0 | 100 |
| 2019/06/19 | 2044 | 01/08/2019 | 9.74 | Call | Bond Future | 914.2400 | 0.9142 | 1,069.1800 | 1.0692 | 16.947 | 0 | 0 | 228 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.27 | Call | Bond Future | 3,365.1400 | 3.3651 | 3,830.5400 | 3.8305 | 13.830 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 01/08/2019 | 10.27 | Put | Bond Future | 665.9500 | 0.6659 | 433.0700 | 0.4331 | (34.970) | 0 | 0 | 228 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 5,524.7900 | 5.5248 | 6,007.9000 | 6.0079 | 8.744 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 4,157.8700 | 4.1579 | 3,699.7300 | 3.6997 | (11.019) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 2,715.0700 | 2.7151 | 2,360.4300 | 2.3604 | (13.062) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | | | Bond Future | 10.0051 | 91.0809 | 9.9188 | 91.7928 | (0.863) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 1,468.8900 | 1.4689 | 1,240.1300 | 1.2401 | (15.574) | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 3,199.4700 | 3.1995 | 3,553.5600 | 3.5536 | 11.067 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 2,751.9400 | 2.7519 | 2,394.1600 | 2.3942 | (13.001) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 540.7500 | 0.5408 | 634.9100 | 0.6349 | 17.413 | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 1,939.9500 | 1.9400 | 2,193.6800 | 2.1937 | 13.079 | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 3,243.7900 | 3.2438 | 3,601.0200 | 3.6010 | 11.013 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 7,664.0900 | 7.6641 | 7,046.3800 | 7.0464 | (8.060) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 3,155.2100 | 3.1552 | 3,506.1700 | 3.5062 | 11.123 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 2,788.9900 | 2.7890 | 2,428.0800 | 2.4281 | (12.941) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 2,700.8600 | 2.7009 | 2,959.8600 | 2.9599 | 9.590 | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 1,983.8400 | 1.9838 | 1,745.1100 | 1.7451 | (12.034) | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 5,271.6300 | 5.2716 | 4,812.5100 | 4.8125 | (8.709) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | | | Bond Future | 10.0675 | 88.4147 | 9.9785 | 89.1399 | (0.883) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 9,467.6600 | 9.4677 | 8,854.9300 | 8.8549 | (6.472) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 919.6600 | 0.9197 | 1,032.0800 | 1.0321 | 12.224 | 0 | 0 | 328 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 5,420.5100 | 5.4205 | 4,954.3600 | 4.9544 | (8.600) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 2,806.9200 | 2.8069 | 3,072.9500 | 3.0730 | 9.478 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 7,451.6200 | 7.4516 | 7,938.0400 | 7.9380 | 6.528 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 2,842.5700 | 2.8426 | 3,111.0400 | 3.1110 | 9.445 | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 5,321.0700 | 5.3211 | 4,859.8000 | 4.8598 | (8.669) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 5,222.5600 | 5.2226 | 4,765.8800 | 4.7659 | (8.744) | 0 | 0 | 0 |
| 2019/06/19 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 2,771.5100 | 2.7715 | 3,035.3900 | 3.0354 | 9.521 | 0 | 0 | 0 |
| 2019/06/19 | 2046 | 01/08/2019 | | | Bond Future | 113.7828 | 113.7828 | 113.0045 | 113.0045 | (0.684) | 0.0000 | 0.0000 | 12,658 |
| 2019/06/19 | 2046 | 07/11/2019 | | | Bond Future | 114.3459 | 114.3459 | 113.5518 | 113.5518 | (0.694) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2046 | 06/02/2020 | | | Bond Future | 116.5305 | 116.5305 | 115.7211 | 115.7211 | (0.695) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | 2050 | 01/08/2019 | | | Bond Future | 116.3717 | 116.3717 | 115.9564 | 115.9564 | (0.357) | 0.0000 | 0.0000 | 11,030 |
| 2019/06/19 | 2050 | 07/11/2019 | | | Bond Future | 118.7063 | 118.7063 | 118.2823 | 118.2823 | (0.357) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 2050 | 06/02/2020 | | | Bond Future | 119.1380 | 119.1380 | 118.7057 | 118.7057 | (0.363) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL37 | 01/08/2019 | | | Index Future | 653.0990 | 653.0990 | 654.7690 | 654.7690 | 0.256 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL37 | 07/11/2019 | | | Index Future | 666.0270 | 666.0270 | 667.7300 | 667.7300 | 0.256 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL37 | 06/02/2020 | | | Index Future | 678.5940 | 678.5940 | 680.3290 | 680.3290 | 0.256 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL7T | 01/08/2019 | | | Index Future | 755.9050 | 755.9050 | 760.6390 | 760.6390 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL7T | 07/11/2019 | | | Index Future | 770.8680 | 770.8680 | 775.6960 | 775.6960 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | AL7T | 06/02/2020 | | | Index Future | 785.4130 | 785.4130 | 790.3310 | 790.3310 | 0.626 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ALBI | 01/08/2019 | | | Index Future | 677.0120 | 677.0120 | 681.0840 | 681.0840 | 0.601 | 0.0000 | 0.0000 | 973 |
| 2019/06/19 | ALBI | 07/11/2019 | | | Index Future | 690.4140 | 690.4140 | 694.5670 | 694.5670 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ALBI | 06/02/2020 | | | Index Future | 703.4410 | 703.4410 | 707.6710 | 707.6710 | 0.601 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ES33 | 01/08/2019 | | | Bond Future | 10.8758 | 78.8446 | 10.7857 | 79.3745 | (0.829) | 0.0000 | 0.0000 | 350 |
| 2019/06/19 | ES33 | 07/11/2019 | | | Bond Future | 10.9950 | 76.6117 | 10.9014 | 77.1519 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ES33 | 06/02/2020 | | | Bond Future | 11.1063 | 78.0575 | 11.0093 | 78.6078 | (0.873) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ES42 | 01/08/2019 | | | Bond Future | 11.2463 | 79.9768 | 11.1715 | 80.4737 | (0.666) | 0.0000 | 0.0000 | 4,919 |
| 2019/06/19 | ES42 | 07/11/2019 | | | Bond Future | 11.3668 | 77.2947 | 11.2890 | 77.8013 | (0.684) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | ES42 | 06/02/2020 | | | Bond Future | 11.4750 | 78.7536 | 11.3945 | 79.2696 | (0.702) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 314,240.0000 | 31.4240 | 356,100.0000 | 35.6100 | 13.321 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 01/08/2019 | | | GOVI | 670.1040 | 670.1040 | 674.2900 | 674.2900 | 0.625 | 0.0000 | 0.0000 | 437 |
| 2019/06/19 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 314,140.0000 | 31.4140 | 356,000.0000 | 35.6000 | 13.325 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 314,340.0000 | 31.4340 | 356,200.0000 | 35.6200 | 13.317 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 104,690.0000 | 10.4690 | 147,380.0000 | 14.7380 | 40.778 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | | | GOVI | 683.3690 | 683.3690 | 687.6380 | 687.6380 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 104,590.0000 | 10.4590 | 147,280.0000 | 14.7280 | 40.817 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 104,490.0000 | 10.4490 | 147,180.0000 | 14.7180 | 40.856 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 68,870.0000 | 6.8870 | 25,380.0000 | 2.5380 | (63.148) | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | | | GOVI | 696.2630 | 696.2630 | 700.6120 | 700.6120 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 68,770.0000 | 6.8770 | 25,280.0000 | 2.5280 | (63.240) | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 68,670.0000 | 6.8670 | 25,180.0000 | 2.5180 | (63.332) | 0 | 0 | 0 |
| 2019/06/19 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IGOV | 01/08/2019 | | | Index Future | 260.2480 | 260.2480 | 259.2730 | 259.2730 | (0.375) | 0.0000 | 0.0000 | 815 |
| 2019/06/19 | IGOV | 07/11/2019 | | | Index Future | 265.4690 | 265.4690 | 264.4740 | 264.4740 | (0.375) | 0.0000 | 0.0000 | 218 |
| 2019/06/19 | IGOV | 06/02/2020 | | | Index Future | 270.5400 | 270.5400 | 269.5260 | 269.5260 | (0.375) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0100 | 102.0100 | 102.0100 | 102.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8500 | 99.8500 | 99.8500 | 99.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7400 | 99.7400 | 99.7400 | 99.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8500 | 101.8500 | 101.8500 | 101.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7200 | 102.7200 | 102.7200 | 102.7200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5900 | 98.5900 | 98.5800 | 98.5800 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.0100 | 102.0100 | 102.0100 | 102.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.8400 | 98.8400 | 98.8300 | 98.8300 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.4800 | 95.4800 | 95.4600 | 95.4600 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.4900 | 94.4900 | 94.4700 | 94.4700 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.4600 | 93.4600 | 93.4500 | 93.4500 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.4100 | 93.4100 | 93.3900 | 93.3900 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.4100 | 95.4100 | 95.3800 | 95.3800 | (0.031) | 0.0000 | 0.0000 | 51 |
| 2019/06/19 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.3500 | 95.3500 | 95.3200 | 95.3200 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 21/06/2022 | | | Interest Rate Swap | 96.3500 | 96.3500 | 96.3000 | 96.3000 | (0.052) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 20/09/2022 | | | Interest Rate Swap | 100.1300 | 100.1300 | 100.0500 | 100.0500 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 20/12/2022 | | | Interest Rate Swap | 101.2300 | 101.2300 | 101.1300 | 101.1300 | (0.099) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | IS05 | 22/03/2023 | | | Interest Rate Swap | 94.3900 | 94.3900 | 94.2600 | 94.2600 | (0.138) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 20/06/2023 | | | Interest Rate Swap | 100.3500 | 100.3500 | 100.2000 | 100.2000 | (0.149) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS05 | 19/09/2023 | | | Interest Rate Swap | 95.6700 | 95.6700 | 95.4900 | 95.4900 | (0.188) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 17/12/2025 | | | Interest Rate Swap | 91.6100 | 91.6100 | 91.2200 | 91.2200 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 16/03/2026 | | | Interest Rate Swap | 88.5100 | 88.5100 | 88.1000 | 88.1000 | (0.463) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 15/06/2026 | | | Interest Rate Swap | 87.1800 | 87.1800 | 86.7500 | 86.7500 | (0.493) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 21/09/2026 | | | Interest Rate Swap | 89.3500 | 89.3500 | 88.9000 | 88.9000 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 21/12/2026 | | | Interest Rate Swap | 93.1900 | 93.1900 | 92.7300 | 92.7300 | (0.494) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 15/03/2027 | | | Interest Rate Swap | 91.6900 | 91.6900 | 91.2300 | 91.2300 | (0.502) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 21/06/2027 | | | Interest Rate Swap | 93.7800 | 93.7800 | 93.3100 | 93.3100 | (0.501) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 20/09/2027 | | | Interest Rate Swap | 99.3000 | 99.3000 | 98.8200 | 98.8200 | (0.483) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 20/12/2027 | | | Interest Rate Swap | 99.6300 | 99.6300 | 99.1500 | 99.1500 | (0.482) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 22/03/2028 | | | Interest Rate Swap | 93.0000 | 93.0000 | 92.4900 | 92.4900 | (0.548) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 20/06/2028 | | | Interest Rate Swap | 100.3000 | 100.3000 | 99.8000 | 99.8000 | (0.499) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | IS10 | 19/09/2028 | | | Interest Rate Swap | 93.7200 | 93.7200 | 93.1900 | 93.1900 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 4,964.9200 | 4.9649 | 5,159.1800 | 5.1592 | 3.913 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | | | Bond Future | 7.3083 | 104.7060 | 7.2460 | 104.9003 | (0.852) | 0.0000 | 0.0000 | 55,899 |
| 2019/06/19 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 4,906.2800 | 4.9063 | 5,100.5200 | 5.1005 | 3.959 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 0.0900 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 0.0700 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 4,935.6000 | 4.9356 | 5,129.8500 | 5.1299 | 3.936 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 0.0800 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 2,215.5000 | 2.2155 | 2,358.4200 | 2.3584 | 6.451 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | | | Bond Future | 7.2992 | 102.8468 | 7.2312 | 103.0448 | (0.931) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 2,239.9600 | 2.2400 | 2,383.7300 | 2.3837 | 6.418 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 257.6700 | 0.2577 | 202.6600 | 0.2027 | (21.349) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 253.7300 | 0.2537 | 199.5700 | 0.1996 | (21.346) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 2,264.4800 | 2.2645 | 2,408.9300 | 2.4089 | 6.379 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 249.8500 | 0.2498 | 196.3700 | 0.1964 | (21.405) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 1,385.4800 | 1.3855 | 1,502.1000 | 1.5021 | 8.417 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | | | Bond Future | 7.2731 | 104.7877 | 7.1989 | 104.9891 | (1.020) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 1,347.1000 | 1.3471 | 1,462.1200 | 1.4621 | 8.538 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 680.4400 | 0.6804 | 594.0100 | 0.5940 | (12.702) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 665.0400 | 0.6650 | 580.2100 | 0.5802 | (12.756) | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 1,366.2400 | 1.3662 | 1,482.0700 | 1.4821 | 8.478 | 0 | 0 | 0 |
| 2019/06/19 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 672.6900 | 0.6727 | 587.0700 | 0.5871 | (12.728) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,680.0900 | 4.6801 | 5,244.0800 | 5.2441 | 12.051 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 267.4100 | 0.2674 | 148.7400 | 0.1487 | (44.378) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 01/08/2019 | | | Bond Future | 9.6295 | 97.7995 | 9.5408 | 98.4790 | (0.920) | 0.0000 | 0.0000 | 65,023 |
| 2019/06/19 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,742.9800 | 4.7430 | 5,309.9900 | 5.3100 | 11.955 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 250.9900 | 0.2510 | 138.4900 | 0.1385 | (44.823) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 259.0800 | 0.2591 | 143.5600 | 0.1436 | (44.589) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 4,617.3500 | 4.6174 | 5,178.1900 | 5.1782 | 12.146 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 1,311.6100 | 1.3116 | 1,077.8900 | 1.0779 | (17.819) | 0 | 0 | 3,500 |
| 2019/06/19 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 3,406.9600 | 3.4070 | 3,775.7300 | 3.7757 | 10.824 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 3,451.2500 | 3.4513 | 3,823.0500 | 3.8231 | 10.773 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 2,121.9700 | 2.1220 | 1,795.0200 | 1.7950 | (15.408) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | | | Bond Future | 9.7031 | 95.2328 | 9.6114 | 95.9255 | (0.946) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 6,683.9500 | 6.6839 | 6,081.4100 | 6.0814 | (9.015) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 522.0900 | 0.5221 | 612.2400 | 0.6122 | 17.267 | 0 | 0 | 3,500 |
| 2019/06/19 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 3,392.9200 | 3.3929 | 2,955.9700 | 2.9560 | (12.878) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 2,002.9800 | 2.0030 | 2,258.7200 | 2.2587 | 12.768 | 0 | 0 | 3,500 |
| 2019/06/19 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 2,063.2300 | 2.0632 | 1,742.3400 | 1.7423 | (15.553) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 3,362.9100 | 3.3629 | 3,728.6500 | 3.7287 | 10.876 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 5,006.6600 | 5.0067 | 5,465.6300 | 5.4656 | 9.167 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 2,092.4400 | 2.0924 | 1,768.5200 | 1.7685 | (15.480) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 2,938.6600 | 2.9387 | 3,207.2600 | 3.2073 | 9.140 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 4,170.3200 | 4.1703 | 3,735.4000 | 3.7354 | (10.429) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | | | Bond Future | 9.7702 | 97.0300 | 9.6754 | 97.7356 | (0.971) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 4,210.4700 | 4.2105 | 3,773.4700 | 3.7735 | (10.379) | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 2,973.9300 | 2.9739 | 3,244.6100 | 3.2446 | 9.102 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 2,903.6100 | 2.9036 | 3,169.8100 | 3.1698 | 9.168 | 0 | 0 | 0 |
| 2019/06/19 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 4,250.9300 | 4.2509 | 3,811.5300 | 3.8115 | (10.337) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 7,036.0800 | 7.0361 | 7,610.6300 | 7.6106 | 8.166 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 0.1300 | 0.0001 | 0.0100 | 0.0000 | (92.308) | 0 | 0 | 6,000 |
| 2019/06/19 | R186 | 01/08/2019 | 8.55 | Put | Bond Future | 433.3500 | 0.4334 | 242.7900 | 0.2428 | (43.974) | 0 | 0 | 3,100 |
| 2019/06/19 | R186 | 01/08/2019 | 8.38 | Call | Bond Future | 1,293.9700 | 1.2940 | 1,589.0600 | 1.5891 | 22.805 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | | | Bond Future | 8.2873 | 113.3288 | 8.1887 | 113.9077 | (1.190) | 0.0000 | 0.0000 | 123,148 |
| 2019/06/19 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 6,929.1400 | 6.9291 | 7,503.1600 | 7.5032 | 8.284 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 6.4500 | 0.0065 | 1.5300 | 0.0015 | (76.279) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 956.3600 | 0.9564 | 625.0900 | 0.6251 | (34.639) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 1,030.5200 | 1.0305 | 1,278.1900 | 1.2782 | 24.033 | 0 | 0 | 6,000 |
| 2019/06/19 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 67.0000 | 0.0670 | 26.4300 | 0.0264 | (60.552) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 4,417.3700 | 4.4174 | 4,955.7400 | 4.9557 | 12.188 | 0 | 0 | 6,000 |
| 2019/06/19 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 5.7100 | 0.0057 | 1.3200 | 0.0013 | (76.883) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 9,884.3700 | 9.8844 | 10,463.1900 | 10.4632 | 5.856 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.55 | Call | Bond Future | 1,956.9100 | 1.9569 | 2,345.2900 | 2.3453 | 19.847 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.38 | Put | Bond Future | 753.3400 | 0.7533 | 469.4900 | 0.4695 | (37.679) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.70 | Put | Bond Future | 256.1800 | 0.2562 | 130.7200 | 0.1307 | (48.973) | 0 | 0 | 3,100 |
| 2019/06/19 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 6,982.6200 | 6.9826 | 7,556.9100 | 7.5569 | 8.225 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 6.0700 | 0.0061 | 1.4200 | 0.0014 | (76.606) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.22 | Call | Bond Future | 5,323.6200 | 5.3236 | 5,880.3400 | 5.8803 | 10.458 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 9.22 | Put | Bond Future | 33.5000 | 0.0335 | 11.2800 | 0.0113 | (66.328) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 01/08/2019 | 8.70 | Call | Bond Future | 2,637.7600 | 2.6378 | 3,091.2400 | 3.0912 | 17.192 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 4,042.1700 | 4.0422 | 4,535.1300 | 4.5351 | 12.195 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 1,467.3600 | 1.4674 | 1,763.8500 | 1.7638 | 20.206 | 0 | 0 | 5,000 |
| 2019/06/19 | R186 | 07/11/2019 | | | Bond Future | 8.3309 | 115.5725 | 8.2271 | 116.1626 | (1.246) | 0.0000 | 0.0000 | 2,660 |
| 2019/06/19 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 658.6600 | 0.6587 | 561.4700 | 0.5615 | (14.756) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 3,157.7300 | 3.1577 | 3,609.0000 | 3.6090 | 14.291 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 925.6600 | 0.9257 | 786.7800 | 0.7868 | (15.003) | 0 | 0 | 5,000 |
| 2019/06/19 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 4,085.8300 | 4.0858 | 4,580.5100 | 4.5805 | 12.107 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 637.4900 | 0.6375 | 543.5000 | 0.5435 | (14.744) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 2,041.0800 | 2.0411 | 1,747.4200 | 1.7474 | (14.387) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 647.8900 | 0.6479 | 552.4200 | 0.5524 | (14.736) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 4,129.8400 | 4.1298 | 4,626.0000 | 4.6260 | 12.014 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 2,873.6500 | 2.8737 | 3,279.0500 | 3.2790 | 14.107 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | | | Bond Future | 8.3643 | 112.4469 | 8.2553 | 113.0480 | (1.303) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 2,805.3300 | 2.8053 | 3,204.6300 | 3.2046 | 14.234 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 1,790.6300 | 1.7906 | 1,588.8600 | 1.5889 | (11.268) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 1,750.3800 | 1.7504 | 1,554.7100 | 1.5547 | (11.179) | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 2,839.4000 | 2.8394 | 3,241.7600 | 3.2418 | 14.171 | 0 | 0 | 0 |
| 2019/06/19 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 1,770.4000 | 1.7704 | 1,571.6900 | 1.5717 | (11.224) | 0 | 0 | 0 |
| 2019/06/19 | R197 | 01/08/2019 | | | Bond Future | 302.5565 | 302.5565 | 301.9706 | 301.9706 | (0.194) | 0.0000 | 0.0000 | 2,507 |
| 2019/06/19 | R197 | 07/11/2019 | | | Bond Future | 308.6261 | 308.6261 | 308.0280 | 308.0280 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R197 | 06/02/2020 | | | Bond Future | 306.8598 | 306.8598 | 306.2498 | 306.2498 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R202 | 01/08/2019 | | | Bond Future | 232.9420 | 232.9420 | 231.4801 | 231.4801 | (0.628) | 0.0000 | 0.0000 | 9,479 |
| 2019/06/19 | R202 | 07/11/2019 | | | Bond Future | 237.6150 | 237.6150 | 236.1234 | 236.1234 | (0.628) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R202 | 06/02/2020 | | | Bond Future | 238.0846 | 238.0846 | 236.5642 | 236.5642 | (0.639) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 564.1400 | 0.5641 | 565.3200 | 0.5653 | 0.209 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | | | Bond Future | 6.0296 | 100.9241 | 6.0269 | 100.9253 | (0.045) | 0.0000 | 0.0000 | 4,891 |
| 2019/06/19 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 568.4600 | 0.5685 | 569.6400 | 0.5696 | 0.208 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 572.7700 | 0.5728 | 573.9500 | 0.5740 | 0.206 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 326.2200 | 0.3262 | 325.2400 | 0.3252 | (0.300) | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | | | Bond Future | 3.8943 | 102.9222 | 3.8887 | 102.9232 | (0.142) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 328.0200 | 0.3280 | 327.0400 | 0.3270 | (0.299) | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 329.8300 | 0.3298 | 328.8500 | 0.3288 | (0.297) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 2,642.9000 | 2.6429 | 2,653.1100 | 2.6531 | 0.386 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 01/08/2019 | | | Bond Future | 6.4237 | 102.8528 | 6.4171 | 102.8630 | (0.103) | 0.0000 | 0.0000 | 10,796 |
| 2019/06/19 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 2,657.8500 | 2.6579 | 2,668.0600 | 2.6681 | 0.384 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 2,627.9500 | 2.6280 | 2,638.1600 | 2.6382 | 0.389 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 858.7800 | 0.8588 | 867.0100 | 0.8670 | 0.958 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 54.0700 | 0.0541 | 52.0600 | 0.0521 | (3.717) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | | | Bond Future | 6.2131 | 101.4847 | 6.2053 | 101.4949 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 870.6500 | 0.8706 | 878.9100 | 0.8789 | 0.949 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 51.9600 | 0.0520 | 50.0100 | 0.0500 | (3.753) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 53.0700 | 0.0531 | 51.0900 | 0.0511 | (3.731) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 846.7900 | 0.8468 | 854.9900 | 0.8550 | 0.968 | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 166.1000 | 0.1661 | 142.1300 | 0.1421 | (14.431) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 427.2100 | 0.4272 | 413.8400 | 0.4138 | (3.130) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | | | Bond Future | 5.8825 | 103.3999 | 5.8732 | 103.4101 | (0.158) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 435.4600 | 0.4355 | 421.6500 | 0.4216 | (3.171) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 168.7200 | 0.1687 | 145.1900 | 0.1452 | (13.946) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 443.4400 | 0.4434 | 429.5000 | 0.4295 | (3.144) | 0 | 0 | 0 |
| 2019/06/19 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 163.2200 | 0.1632 | 139.1200 | 0.1391 | (14.765) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,875.2400 | 3.8752 | 4,375.9800 | 4.3760 | 12.922 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 247.9100 | 0.2479 | 164.6000 | 0.1646 | (33.605) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 9.30 | Call | Bond Future | 489.3700 | 0.4894 | 622.2400 | 0.6222 | 27.151 | 0 | 0 | 7,560 |
| 2019/06/19 | R209 | 01/08/2019 | | | Bond Future | 9.5910 | 74.6572 | 9.5027 | 75.2369 | (0.920) | 0.0000 | 0.0000 | 89,261 |
| 2019/06/19 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 232.7500 | 0.2327 | 153.8300 | 0.1538 | (33.908) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,769.1100 | 3.7691 | 4,265.4600 | 4.2655 | 13.169 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 240.2200 | 0.2402 | 159.1500 | 0.1591 | (33.748) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 9.30 | Put | Bond Future | 2,426.4600 | 2.4265 | 1,979.6700 | 1.9797 | (18.413) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 9.80 | Put | Bond Future | 718.3100 | 0.7183 | 508.7800 | 0.5088 | (29.170) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,822.1000 | 3.8221 | 4,320.6900 | 4.3207 | 13.045 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 9.80 | Call | Bond Future | 2,065.1100 | 2.0651 | 2,435.2400 | 2.4352 | 17.923 | 0 | 0 | 7,560 |
| 2019/06/19 | R209 | 01/08/2019 | 10.46 | Call | Bond Future | 5,457.7900 | 5.4578 | 5,999.9300 | 5.9999 | 9.933 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 01/08/2019 | 10.46 | Put | Bond Future | 91.3700 | 0.0914 | 53.8500 | 0.0538 | (41.064) | 0 | 0 | 7,560 |
| 2019/06/19 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 2,900.8300 | 2.9008 | 3,213.3900 | 3.2134 | 10.775 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | | | Bond Future | 9.6544 | 72.9831 | 9.5633 | 73.5741 | (0.943) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 2,825.9300 | 2.8259 | 3,133.3300 | 3.1333 | 10.878 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 1,895.2500 | 1.8953 | 1,611.6600 | 1.6117 | (14.963) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 1,843.6900 | 1.8437 | 1,565.2600 | 1.5653 | (15.102) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 2,863.3600 | 2.8634 | 3,173.3500 | 3.1733 | 10.826 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 1,869.4100 | 1.8694 | 1,588.4100 | 1.5884 | (15.031) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 3,679.4900 | 3.6795 | 3,307.3200 | 3.3073 | (10.115) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | | | Bond Future | 9.7096 | 74.3605 | 9.6159 | 74.9625 | (0.966) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 2,424.2600 | 2.4243 | 2,652.0500 | 2.6520 | 9.396 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 3,714.7500 | 3.7148 | 3,340.5100 | 3.3405 | (10.074) | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 2,454.4300 | 2.4544 | 2,684.2900 | 2.6843 | 9.365 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 2,394.2700 | 2.3943 | 2,620.0000 | 2.6200 | 9.428 | 0 | 0 | 0 |
| 2019/06/19 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 3,750.2800 | 3.7503 | 3,373.9800 | 3.3740 | (10.034) | 0 | 0 | 0 |
| 2019/06/19 | R210 | 01/08/2019 | | | Bond Future | 189.9916 | 189.9916 | 189.3523 | 189.3523 | (0.337) | 0.0000 | 0.0000 | 2,142 |
| 2019/06/19 | R210 | 07/11/2019 | | | Bond Future | 191.1964 | 191.1964 | 190.5438 | 190.5438 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R210 | 06/02/2020 | | | Bond Future | 194.8493 | 194.8493 | 194.1839 | 194.1839 | (0.341) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/06/19 | R212 | 01/08/2019 | | | Bond Future | 159.8683 | 159.8683 | 159.7573 | 159.7573 | (0.069) | 0.0000 | 0.0000 | 6,690 |
| 2019/06/19 | R212 | 07/11/2019 | | | Bond Future | 163.0755 | 163.0755 | 162.9619 | 162.9619 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R212 | 06/02/2020 | | | Bond Future | 163.9449 | 163.9449 | 163.8289 | 163.8289 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 107.5800 | 0.1076 | 48.7700 | 0.0488 | (54.666) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 4,729.9900 | 4.7300 | 5,323.2000 | 5.3232 | 12.541 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | | | Bond Future | 9.2156 | 87.4519 | 9.1120 | 88.1057 | (1.125) | 0.0000 | 0.0000 | 17,378 |
| 2019/06/19 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 4,784.4000 | 4.7844 | 5,379.3900 | 5.3794 | 12.436 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 111.3200 | 0.1113 | 50.7300 | 0.0507 | (54.429) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 4,838.9000 | 4.8389 | 5,435.5900 | 5.4356 | 12.331 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 103.9900 | 0.1040 | 46.8800 | 0.0469 | (54.919) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 1,410.4100 | 1.4104 | 1,146.3400 | 1.1463 | (18.723) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 3,244.7100 | 3.2447 | 3,644.5100 | 3.6445 | 12.322 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | | | Bond Future | 9.2813 | 85.6317 | 9.1738 | 86.2982 | (1.159) | 0.0000 | 0.0000 | 3,080 |
| 2019/06/19 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 3,285.0500 | 3.2850 | 3,687.5400 | 3.6875 | 12.252 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 1,429.9300 | 1.4299 | 1,163.1700 | 1.1632 | (18.655) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 3,325.5600 | 3.3256 | 3,730.7400 | 3.7307 | 12.184 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 1,391.1300 | 1.3911 | 1,129.7500 | 1.1297 | (18.789) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 2,598.9400 | 2.5989 | 2,894.9400 | 2.8949 | 11.389 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 3,056.8100 | 3.0568 | 2,671.7800 | 2.6718 | (12.596) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | | | Bond Future | 9.3404 | 87.2477 | 9.2290 | 87.9266 | (1.193) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 2,630.4300 | 2.6304 | 2,928.8100 | 2.9288 | 11.343 | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 2,997.8200 | 2.9978 | 2,617.2700 | 2.6173 | (12.694) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 3,027.3300 | 3.0273 | 2,644.4000 | 2.6444 | (12.649) | 0 | 0 | 0 |
| 2019/06/19 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 2,567.3600 | 2.5674 | 2,861.2600 | 2.8613 | 11.448 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 431.3800 | 0.4314 | 249.2800 | 0.2493 | (42.213) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | | | Bond Future | 9.8825 | 72.8461 | 9.8094 | 73.3390 | (0.740) | 0.0000 | 0.0000 | 10,625 |
| 2019/06/19 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,343.5200 | 3.3435 | 3,650.7200 | 3.6507 | 9.188 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 443.1300 | 0.4431 | 257.4000 | 0.2574 | (41.913) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,394.3700 | 3.3944 | 3,705.2000 | 3.7052 | 9.157 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,292.9500 | 3.2930 | 3,596.4600 | 3.5965 | 9.217 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 455.2500 | 0.4552 | 265.8300 | 0.2658 | (41.608) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 2,231.9200 | 2.2319 | 1,973.9500 | 1.9740 | (11.558) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | | | Bond Future | 9.9517 | 70.9904 | 9.8763 | 71.4929 | (0.758) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 2,645.8700 | 2.6459 | 2,888.2300 | 2.8882 | 9.160 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 2,261.4600 | 2.2615 | 2,001.3100 | 2.0013 | (11.504) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 2,681.9500 | 2.6819 | 2,926.4900 | 2.9265 | 9.118 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 2,610.0100 | 2.6100 | 2,850.1900 | 2.8502 | 9.202 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 2,291.3100 | 2.2913 | 2,028.9800 | 2.0290 | (11.449) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 2,355.9200 | 2.3559 | 2,531.0000 | 2.5310 | 7.431 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | | | Bond Future | 10.0147 | 72.3302 | 9.9371 | 72.8420 | (0.775) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 2,297.0100 | 2.2970 | 2,468.7200 | 2.4687 | 7.475 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 4,340.0300 | 4.3400 | 3,999.9100 | 3.9999 | (7.837) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 4,261.9600 | 4.2620 | 3,925.2100 | 3.9252 | (7.901) | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 2,326.4800 | 2.3265 | 2,499.8800 | 2.4999 | 7.453 | 0 | 0 | 0 |
| 2019/06/19 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 4,300.9600 | 4.3010 | 3,962.5300 | 3.9625 | (7.869) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/06/19 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,294.9900 | 4.2950 | 4,704.1600 | 4.7042 | 9.527 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 532.7000 | 0.5327 | 306.1200 | 0.3061 | (42.534) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 01/08/2019 | | | Bond Future | 9.8925 | 92.9508 | 9.8194 | 93.5819 | (0.739) | 0.0000 | 0.0000 | 102,804 |
| 2019/06/19 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,360.1900 | 4.3602 | 4,773.9000 | 4.7739 | 9.488 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 503.9100 | 0.5039 | 286.4900 | 0.2865 | (43.147) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 518.1200 | 0.5181 | 296.1600 | 0.2962 | (42.839) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,230.0400 | 4.2300 | 4,634.5900 | 4.6346 | 9.564 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 3,281.6400 | 3.2816 | 3,595.4000 | 3.5954 | 9.561 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 2,829.3000 | 2.8293 | 2,496.6900 | 2.4967 | (11.756) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | | | Bond Future | 9.9618 | 90.3516 | 9.8862 | 90.9950 | (0.758) | 0.0000 | 0.0000 | 2,048 |
| 2019/06/19 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 3,327.5800 | 3.3276 | 3,644.2200 | 3.6442 | 9.516 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 2,753.2100 | 2.7532 | 2,426.3600 | 2.4264 | (11.872) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 2,791.0400 | 2.7910 | 2,461.3100 | 2.4613 | (11.814) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 3,235.9800 | 3.2360 | 3,546.8600 | 3.5469 | 9.607 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 5,496.9700 | 5.4970 | 5,066.7200 | 5.0667 | (7.827) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | | | Bond Future | 10.0248 | 92.0567 | 9.9470 | 92.7121 | (0.776) | 0.0000 | 0.0000 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 2,793.1800 | 2.7932 | 3,018.2700 | 3.0183 | 8.059 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 5,548.4100 | 5.5484 | 5,115.9400 | 5.1159 | (7.794) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 2,830.2300 | 2.8302 | 3,057.5400 | 3.0575 | 8.032 | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 5,445.9200 | 5.4459 | 5,017.8900 | 5.0179 | (7.860) | 0 | 0 | 0 |
| 2019/06/19 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 2,756.3800 | 2.7564 | 2,979.2500 | 2.9793 | 8.086 | 0 | 0 | 0 |

Total

907556