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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2019 TO 23/07/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/07/23 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2025 | 01/08/2019 | | | Bond Future | 136.5673 | 136.5673 | 136.5754 | 136.5754 | 0.006 | 0.0000 | 0.0000 | 597 |
| 2019/07/23 | 2025 | 07/11/2019 | | | Bond Future | 139.2645 | 139.2645 | 139.2304 | 139.2304 | (0.024) | 0.0000 | 0.0000 | 1,451 |
| 2019/07/23 | 2025 | 06/02/2020 | | | Bond Future | 140.3926 | 140.3926 | 140.3039 | 140.3039 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2025 | 07/05/2020 | | | Bond Future | 143.0915 | 143.0915 | 142.9613 | 142.9613 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2029 | 01/08/2019 | | | Bond Future | 103.3380 | 103.3380 | 103.0770 | 103.0770 | (0.253) | 0.0000 | 0.0000 | 454 |
| 2019/07/23 | 2029 | 07/11/2019 | | | Bond Future | 104.2847 | 104.2847 | 103.9867 | 103.9867 | (0.286) | 0.0000 | 0.0000 | 4,056 |
| 2019/07/23 | 2029 | 06/02/2020 | | | Bond Future | 106.2334 | 106.2334 | 105.8893 | 105.8893 | (0.324) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2029 | 07/05/2020 | | | Bond Future | 107.1626 | 107.1626 | 106.7822 | 106.7822 | (0.355) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.67 | Put | Bond Future | 481.7600 | 0.4818 | 705.1400 | 0.7051 | 46.367 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.15 | Put | Bond Future | 5.4800 | 0.0055 | 9.6300 | 0.0096 | 75.730 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.68 | Call | Bond Future | 6,448.9500 | 6.4489 | 5,987.5300 | 5.9875 | (7.155) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | | | Bond Future | 8.6565 | 95.6633 | 8.7266 | 95.2019 | 0.810 | 0.0000 | 0.0000 | 30,133 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.35 | Put | Bond Future | 2,078.8000 | 2.0788 | 2,520.1100 | 2.5201 | 21.229 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.35 | Call | Bond Future | 27.8400 | 0.0278 | 7.7300 | 0.0077 | (72.234) | 0 | 0 | 2,025 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.22 | Put | Bond Future | 2.3300 | 0.0023 | 4.0700 | 0.0041 | 74.678 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.22 | Call | Bond Future | 3,626.9400 | 3.6269 | 3,167.2600 | 3.1673 | (12.674) | 0 | 0 | 5,400 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.69 | Call | Bond Future | 6,509.0500 | 6.5090 | 6,047.6300 | 6.0476 | (7.089) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 5,400 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 7,817.7000 | 7.8177 | 7,356.2800 | 7.3563 | (5.902) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 7,876.5700 | 7.8766 | 7,415.1500 | 7.4151 | (5.858) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.67 | Call | Bond Future | 570.9200 | 0.5709 | 332.8800 | 0.3329 | (41.694) | 0 | 0 | 5,400 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.15 | Call | Bond Future | 3,189.8900 | 3.1899 | 2,732.6200 | 2.7326 | (14.335) | 0 | 0 | 2,025 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 4,771 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 7,758.7700 | 7.7588 | 7,297.3500 | 7.2974 | (5.947) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.77 | Put | Bond Future | 239.3000 | 0.2393 | 373.1100 | 0.3731 | 55.917 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 8.77 | Call | Bond Future | 984.5100 | 0.9845 | 656.9000 | 0.6569 | (33.276) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.24 | Call | Bond Future | 3,751.6800 | 3.7517 | 3,291.6000 | 3.2916 | (12.263) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.24 | Put | Bond Future | 1.8100 | 0.0018 | 3.1500 | 0.0032 | 74.033 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.27 | Put | Bond Future | 1.2300 | 0.0012 | 2.1300 | 0.0021 | 73.171 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.27 | Call | Bond Future | 3,938.5700 | 3.9386 | 3,478.0500 | 3.4781 | (11.693) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.08 | Call | Bond Future | 2,753.7000 | 2.7537 | 2,301.5500 | 2.3016 | (16.420) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 01/08/2019 | 9.08 | Put | Bond Future | 12.3100 | 0.0123 | 21.5800 | 0.0216 | 75.305 | 0 | 0 | 6,570 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 399.9600 | 0.4000 | 475.5300 | 0.4755 | 18.894 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 234.8800 | 0.2349 | 281.5200 | 0.2815 | 19.857 | 0 | 0 | 5,500 |
| 2019/07/23 | 2030 | 07/11/2019 | | | Bond Future | 8.7058 | 97.5271 | 8.7833 | 97.0271 | 0.891 | 0.0000 | 0.0000 | 43,134 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 847.1500 | 0.8472 | 991.0700 | 0.9911 | 16.989 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 3,353.8200 | 3.3538 | 2,997.7800 | 2.9978 | (10.616) | 0 | 0 | 5,500 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 5,248.9000 | 5.2489 | 4,825.8300 | 4.8258 | (8.060) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 407.9000 | 0.4079 | 484.7900 | 0.4848 | 18.850 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 2,112.2800 | 2.1123 | 2,392.5200 | 2.3925 | 13.267 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 1,424.6000 | 1.4246 | 1,204.8800 | 1.2049 | (15.423) | 0 | 0 | 5,500 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 5,301.3400 | 5.3013 | 4,876.9500 | 4.8769 | (8.005) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 6,746.2800 | 6.7463 | 6,292.9600 | 6.2930 | (6.720) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 2,220.0400 | 2.2200 | 2,509.2900 | 2.5093 | 13.029 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 5,196.4400 | 5.1964 | 4,774.7100 | 4.7747 | (8.116) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 415.8600 | 0.4159 | 494.0900 | 0.4941 | 18.812 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 815.4800 | 0.8155 | 954.9900 | 0.9550 | 17.108 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 3,446.9800 | 3.4470 | 3,086.5300 | 3.0865 | (10.457) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 6,422.6700 | 6.4227 | 5,974.8600 | 5.9749 | (6.972) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 265.7400 | 0.2657 | 317.8900 | 0.3179 | 19.624 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 8.95 | Call | Bond Future | 2,689.2800 | 2.6893 | 2,369.4900 | 2.3695 | (11.891) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/11/2019 | 8.95 | Put | Bond Future | 1,126.0000 | 1.1260 | 1,306.1700 | 1.3062 | 16.001 | 0 | 0 | 5,000 |
| 2019/07/23 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 1,336.1300 | 1.3361 | 1,125.4200 | 1.1254 | (15.770) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 3,935.9100 | 3.9359 | 3,576.6000 | 3.5766 | (9.129) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 1,480.8200 | 1.4808 | 1,666.3900 | 1.6664 | 12.532 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | | | Bond Future | 8.7497 | 95.3173 | 8.8361 | 94.7705 | 0.988 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 1,499.4000 | 1.4994 | 1,686.8500 | 1.6869 | 12.502 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 3,978.6700 | 3.9787 | 3,617.4800 | 3.6175 | (9.078) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 4,021.8500 | 4.0219 | 3,658.8000 | 3.6588 | (9.027) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 1,462.7200 | 1.4627 | 1,646.4300 | 1.6464 | 12.559 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 3,198.6000 | 3.1986 | 3,485.9800 | 3.4860 | 8.985 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 3,169.8200 | 3.1698 | 2,871.4800 | 2.8715 | (9.412) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | | | Bond Future | 8.7900 | 97.1282 | 8.8841 | 96.5443 | 1.070 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 3,203.5000 | 3.2035 | 2,903.3100 | 2.9033 | (9.371) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 3,141.1500 | 3.1412 | 3,424.8300 | 3.4248 | 9.031 | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 3,136.3200 | 3.1363 | 2,839.8300 | 2.8398 | (9.453) | 0 | 0 | 0 |
| 2019/07/23 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 3,169.7600 | 3.1698 | 3,455.2900 | 3.4553 | 9.008 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 7,474.3000 | 7.4743 | 7,044.9500 | 7.0450 | (5.744) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | | | Bond Future | 8.9974 | 97.2877 | 9.0574 | 96.8584 | 0.667 | 0.0000 | 0.0000 | 25,122 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 7,538.2500 | 7.5383 | 7,108.9000 | 7.1089 | (5.696) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 7,410.2800 | 7.4103 | 6,980.9300 | 6.9809 | (5.794) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 5,093.9200 | 5.0939 | 4,717.3200 | 4.7173 | (7.393) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 645.8900 | 0.6459 | 737.9200 | 0.7379 | 14.249 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | | | Bond Future | 9.0563 | 95.0229 | 9.1228 | 94.5557 | 0.734 | 0.0000 | 0.0000 | 42,876 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 5,148.6300 | 5.1486 | 4,770.6100 | 4.7706 | (7.342) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 623.2600 | 0.6233 | 712.4300 | 0.7124 | 14.307 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 634.4800 | 0.6345 | 725.0700 | 0.7251 | 14.278 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 5,039.3400 | 5.0393 | 4,664.1800 | 4.6642 | (7.445) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 1,876.8600 | 1.8769 | 2,068.4500 | 2.0684 | 10.208 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | | | Bond Future | 9.1084 | 96.7758 | 9.1826 | 96.2631 | 0.814 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 3,828.5100 | 3.8285 | 3,509.2300 | 3.5092 | (8.340) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 1,901.2900 | 1.9013 | 2,094.7600 | 2.0948 | 10.176 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 3,871.5200 | 3.8715 | 3,550.3600 | 3.5504 | (8.295) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 3,785.4200 | 3.7854 | 3,468.0300 | 3.4680 | (8.385) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 1,925.7100 | 1.9257 | 2,121.0700 | 2.1211 | 10.145 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 3,687.5900 | 3.6876 | 3,397.5000 | 3.3975 | (7.867) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | | | Bond Future | 9.1555 | 94.4532 | 9.2361 | 93.9042 | 0.881 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 3,615.6000 | 3.6156 | 3,328.8700 | 3.3289 | (7.930) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 3,516.4900 | 3.5165 | 3,778.8300 | 3.7788 | 7.460 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 3,452.1000 | 3.4521 | 3,711.0800 | 3.7111 | 7.502 | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 3,651.5100 | 3.6515 | 3,363.1000 | 3.3631 | (7.898) | 0 | 0 | 0 |
| 2019/07/23 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 3,484.1700 | 3.4842 | 3,744.8300 | 3.7448 | 7.481 | 0 | 0 | 0 |
| 2019/07/23 | 2033 | 01/08/2019 | | | Bond Future | 104.4104 | 104.4104 | 104.4173 | 104.4173 | 0.007 | 0.0000 | 0.0000 | 320 |
| 2019/07/23 | 2033 | 07/11/2019 | | | Bond Future | 105.3026 | 105.3026 | 105.2775 | 105.2775 | (0.024) | 0.0000 | 0.0000 | 5,820 |
| 2019/07/23 | 2033 | 06/02/2020 | | | Bond Future | 107.2702 | 107.2702 | 107.2037 | 107.2037 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2033 | 07/05/2020 | | | Bond Future | 108.1362 | 108.1362 | 108.0383 | 108.0383 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 6,973.4100 | 6.9734 | 6,574.8400 | 6.5748 | (5.716) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | | | Bond Future | 9.3878 | 92.5803 | 9.4376 | 92.1818 | 0.531 | 0.0000 | 0.0000 | 48,291 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 6,830.8300 | 6.8308 | 6,432.2600 | 6.4323 | (5.835) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 0.0600 | 0.0001 | 0.0600 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 6,902.1600 | 6.9022 | 6,503.5900 | 6.5036 | (5.775) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 0.0700 | 0.0001 | 0.0700 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 4,905.2300 | 4.9052 | 4,571.7300 | 4.5717 | (6.799) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | | | Bond Future | 9.4489 | 94.3840 | 9.5041 | 93.9491 | 0.583 | 0.0000 | 0.0000 | 43,629 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 4,790.2000 | 4.7902 | 4,459.8600 | 4.4599 | (6.896) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 948.2500 | 0.9483 | 1,052.8500 | 1.0528 | 11.031 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 914.9900 | 0.9150 | 1,016.4300 | 1.0164 | 11.086 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 4,847.6200 | 4.8476 | 4,515.6900 | 4.5157 | (6.847) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 931.4800 | 0.9315 | 1,034.4900 | 1.0345 | 11.059 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 3,886.7400 | 3.8867 | 3,606.1100 | 3.6061 | (7.220) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 2,641.3600 | 2.6414 | 2,841.8600 | 2.8419 | 7.591 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | | | Bond Future | 9.5049 | 91.8657 | 9.5665 | 91.3863 | 0.648 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 3,931.8000 | 3.9318 | 3,649.3800 | 3.6494 | (7.183) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 2,578.1700 | 2.5782 | 2,775.1000 | 2.7751 | 7.638 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 2,609.6000 | 2.6096 | 2,808.3200 | 2.8083 | 7.615 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 3,841.9100 | 3.8419 | 3,563.0600 | 3.5631 | (7.258) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 3,957.7700 | 3.9578 | 4,195.1700 | 4.1952 | 5.998 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 4,239.7400 | 4.2397 | 3,964.4700 | 3.9645 | (6.493) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | | | Bond Future | 9.5581 | 93.6110 | 9.6249 | 93.0968 | 0.699 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 4,280.6400 | 4.2806 | 4,003.8400 | 4.0038 | (6.466) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 3,993.7500 | 3.9938 | 4,232.6800 | 4.2327 | 5.983 | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 4,321.4000 | 4.3214 | 4,043.0600 | 4.0431 | (6.441) | 0 | 0 | 0 |
| 2019/07/23 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 3,921.7400 | 3.9217 | 4,157.6000 | 4.1576 | 6.014 | 0 | 0 | 0 |
| 2019/07/23 | 2038 | 01/08/2019 | | | Bond Future | 122.2467 | 122.2467 | 122.2549 | 122.2549 | 0.007 | 0.0000 | 0.0000 | 3,406 |
| 2019/07/23 | 2038 | 07/11/2019 | | | Bond Future | 124.6611 | 124.6611 | 124.6316 | 124.6316 | (0.024) | 0.0000 | 0.0000 | 10,207 |
| 2019/07/23 | 2038 | 06/02/2020 | | | Bond Future | 125.3321 | 125.3321 | 125.2538 | 125.2538 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2038 | 07/05/2020 | | | Bond Future | 127.7413 | 127.7413 | 127.6260 | 127.6260 | (0.090) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 0.1100 | 0.0001 | 0.1400 | 0.0001 | 27.273 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 6,881.2100 | 6.8812 | 6,367.4900 | 6.3675 | (7.466) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 01/08/2019 | | | Bond Future | 9.5129 | 95.5550 | 9.5728 | 95.0413 | 0.629 | 0.0000 | 0.0000 | 37,799 |
| 2019/07/23 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 6,957.6400 | 6.9576 | 6,443.9200 | 6.4439 | (7.384) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 0.1300 | 0.0001 | 0.1600 | 0.0002 | 23.077 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 7,033.9600 | 7.0340 | 6,520.2300 | 6.5202 | (7.304) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 0.1000 | 0.0001 | 0.1200 | 0.0001 | 20.000 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 1,618.9600 | 1.6190 | 1,820.5800 | 1.8206 | 12.454 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 3,697.1900 | 3.6972 | 4,056.9000 | 4.0569 | 9.729 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 1,039.8300 | 1.0398 | 1,181.5300 | 1.1815 | 13.627 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 4,808.5300 | 4.8085 | 4,399.1100 | 4.3991 | (8.514) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | | | Bond Future | 9.5752 | 97.4167 | 9.6405 | 96.8634 | 0.682 | 0.0000 | 0.0000 | 24,216 |
| 2019/07/23 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 3,502.1500 | 3.5021 | 3,150.4700 | 3.1505 | (10.042) | 0 | 0 | 1,260 |
| 2019/07/23 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 1,307.9700 | 1.3080 | 1,114.3800 | 1.1144 | (14.801) | 0 | 0 | 1,260 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 4,869.3100 | 4.8693 | 4,457.7100 | 4.4577 | (8.453) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 1,058.8500 | 1.0589 | 1,202.7300 | 1.2027 | 13.588 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 4,930.4600 | 4.9305 | 4,516.7100 | 4.5167 | (8.392) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 1,021.3000 | 1.0213 | 1,160.8500 | 1.1608 | 13.664 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 3,953.2600 | 3.9533 | 3,612.0900 | 3.6121 | (8.630) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | | | Bond Future | 9.6324 | 94.7037 | 9.7042 | 94.1028 | 0.746 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 3,858.7500 | 3.8588 | 3,522.2200 | 3.5222 | (8.721) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 2,960.7300 | 2.9607 | 3,225.0700 | 3.2251 | 8.928 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 2,889.8000 | 2.8898 | 3,149.5000 | 3.1495 | 8.987 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 3,905.8800 | 3.9059 | 3,567.0300 | 3.5670 | (8.675) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 2,925.0800 | 2.9251 | 3,187.1000 | 3.1871 | 8.958 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 4,227.6000 | 4.2276 | 4,519.8400 | 4.5198 | 6.913 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 4,706.2800 | 4.7063 | 4,361.5500 | 4.3615 | (7.325) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | | | Bond Future | 9.6868 | 96.5031 | 9.7641 | 95.8642 | 0.797 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 4,750.4200 | 4.7504 | 4,403.8100 | 4.4038 | (7.296) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 4,265.9400 | 4.2659 | 4,560.0600 | 4.5601 | 6.895 | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 4,662.3200 | 4.6623 | 4,319.4700 | 4.3195 | (7.354) | 0 | 0 | 0 |
| 2019/07/23 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 4,304.5800 | 4.3046 | 4,600.5800 | 4.6006 | 6.876 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 0.2500 | 0.0003 | 0.3300 | 0.0003 | 32.000 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.86 | Put | Bond Future | 93.7700 | 0.0938 | 138.2400 | 0.1382 | 47.425 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.53 | Call | Bond Future | 7,722.4900 | 7.7225 | 7,200.1100 | 7.2001 | (6.764) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.39 | Call | Bond Future | 159.5100 | 0.1595 | 72.5000 | 0.0725 | (54.548) | 0 | 0 | 228 |
| 2019/07/23 | 2044 | 01/08/2019 | | | Bond Future | 9.5828 | 92.3278 | 9.6426 | 91.8054 | 0.624 | 0.0000 | 0.0000 | 27,600 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 6,651.4100 | 6.6514 | 6,129.1100 | 6.1291 | (7.852) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 0.2900 | 0.0003 | 0.3700 | 0.0004 | 27.586 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 6,728.6500 | 6.7287 | 6,206.3500 | 6.2063 | (7.762) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.86 | Call | Bond Future | 2,473.0700 | 2.4731 | 1,995.1600 | 1.9952 | (19.325) | 0 | 0 | 100 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.53 | Put | Bond Future | 0.0500 | 0.0001 | 0.0500 | 0.0001 | 0.000 | 0 | 0 | 100 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.39 | Put | Bond Future | 1,876.2700 | 1.8763 | 2,311.6400 | 2.3116 | 23.204 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.74 | Put | Bond Future | 253.3100 | 0.2533 | 362.5300 | 0.3625 | 43.117 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 6,574.0400 | 6.5740 | 6,051.7500 | 6.0517 | (7.945) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 0.3300 | 0.0003 | 0.4200 | 0.0004 | 27.273 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 2044 | 01/08/2019 | 9.36 | Put | Bond Future | 2,105.4800 | 2.1055 | 2,560.7000 | 2.5607 | 21.621 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.36 | Call | Bond Future | 116.7800 | 0.1168 | 49.6200 | 0.0496 | (57.510) | 0 | 0 | 100 |
| 2019/07/23 | 2044 | 01/08/2019 | 9.74 | Call | Bond Future | 1,615.4800 | 1.6155 | 1,202.3200 | 1.2023 | (25.575) | 0 | 0 | 228 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.27 | Call | Bond Future | 5,715.5900 | 5.7156 | 5,193.6900 | 5.1937 | (9.131) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 01/08/2019 | 10.27 | Put | Bond Future | 1.2400 | 0.0012 | 1.7200 | 0.0017 | 38.710 | 0 | 0 | 228 |
| 2019/07/23 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 2,097.5100 | 2.0975 | 2,339.5400 | 2.3395 | 11.539 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 7,633.0400 | 7.6330 | 7,148.3500 | 7.1484 | (6.350) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 1,168.6400 | 1.1686 | 1,322.0100 | 1.3220 | 13.124 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | | | Bond Future | 9.6438 | 94.1266 | 9.7088 | 93.5655 | 0.675 | 0.0000 | 0.0000 | 19,205 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 531.4900 | 0.5315 | 607.9000 | 0.6079 | 14.377 | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 4,682.5100 | 4.6825 | 4,277.0600 | 4.2771 | (8.659) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 1,189.3300 | 1.1893 | 1,344.9800 | 1.3450 | 13.087 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 829.4700 | 0.8295 | 689.3600 | 0.6894 | (16.892) | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 2,925.2400 | 2.9252 | 2,606.1700 | 2.6062 | (10.907) | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 4,743.0100 | 4.7430 | 4,335.2800 | 4.3353 | (8.596) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 4,907.1600 | 4.9072 | 5,328.1500 | 5.3282 | 8.579 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 4,622.4200 | 4.6224 | 4,219.2700 | 4.2193 | (8.722) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 1,210.5500 | 1.2106 | 1,368.5000 | 1.3685 | 13.048 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 3,649.8700 | 3.6499 | 3,324.7000 | 3.3247 | (8.909) | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 979.6300 | 0.9796 | 1,082.3700 | 1.0824 | 10.488 | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 3,190.5300 | 3.1905 | 3,465.8400 | 3.4658 | 8.629 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | | | Bond Future | 9.6998 | 91.4781 | 9.7711 | 90.8705 | 0.735 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 6,728.8700 | 6.7289 | 7,175.5900 | 7.1756 | 6.639 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 1,244.2700 | 1.2443 | 1,083.4000 | 1.0834 | (12.929) | 0 | 0 | 328 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 3,306.1200 | 3.3061 | 3,588.5400 | 3.5885 | 8.542 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 3,789.2200 | 3.7892 | 3,456.9400 | 3.4569 | (8.769) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 9,510.8100 | 9.5108 | 9,005.9600 | 9.0060 | (5.308) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 3,836.1800 | 3.8362 | 3,501.5500 | 3.5015 | (8.723) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 3,228.6700 | 3.2287 | 3,506.3400 | 3.5063 | 8.600 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 3,152.7700 | 3.1528 | 3,425.7300 | 3.4257 | 8.658 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 3,742.5100 | 3.7425 | 3,412.5900 | 3.4126 | (8.815) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 4,771.8900 | 4.7719 | 4,422.4800 | 4.4225 | (7.322) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 4,370.3500 | 4.3704 | 4,669.5100 | 4.6695 | 6.845 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | | | Bond Future | 9.7531 | 93.2162 | 9.8295 | 92.5715 | 0.784 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 4,290.9800 | 4.2910 | 4,586.3000 | 4.5863 | 6.882 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 4,682.8300 | 4.6828 | 4,337.2600 | 4.3373 | (7.380) | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 4,330.5100 | 4.3305 | 4,627.7400 | 4.6277 | 6.864 | 0 | 0 | 0 |
| 2019/07/23 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 4,727.2700 | 4.7273 | 4,379.7700 | 4.3798 | (7.351) | 0 | 0 | 0 |
| 2019/07/23 | 2046 | 01/08/2019 | | | Bond Future | 115.0789 | 115.0789 | 115.0870 | 115.0870 | 0.007 | 0.0000 | 0.0000 | 7,052 |
| 2019/07/23 | 2046 | 07/11/2019 | | | Bond Future | 115.6324 | 115.6324 | 115.6051 | 115.6051 | (0.024) | 0.0000 | 0.0000 | 10,604 |
| 2019/07/23 | 2046 | 06/02/2020 | | | Bond Future | 117.7930 | 117.7930 | 117.7202 | 117.7202 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2046 | 07/05/2020 | | | Bond Future | 118.3087 | 118.3087 | 118.2015 | 118.2015 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2050 | 01/08/2019 | | | Bond Future | 118.7621 | 118.7621 | 118.6488 | 118.6488 | (0.095) | 0.0000 | 0.0000 | 5,846 |
| 2019/07/23 | 2050 | 07/11/2019 | | | Bond Future | 121.1075 | 121.1075 | 120.9552 | 120.9552 | (0.126) | 0.0000 | 0.0000 | 10,936 |
| 2019/07/23 | 2050 | 06/02/2020 | | | Bond Future | 121.5346 | 121.5346 | 121.3328 | 121.3328 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 2050 | 07/05/2020 | | | Bond Future | 123.8708 | 123.8708 | 123.6309 | 123.6309 | (0.194) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL37 | 01/08/2019 | | | Index Future | 657.6070 | 657.6070 | 656.2670 | 656.2670 | (0.204) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL37 | 07/11/2019 | | | Index Future | 670.4190 | 670.4190 | 668.8500 | 668.8500 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL37 | 06/02/2020 | | | Index Future | 682.7860 | 682.7860 | 680.9290 | 680.9290 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL37 | 07/05/2020 | | | Index Future | 695.7530 | 695.7530 | 693.6670 | 693.6670 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL7T | 01/08/2019 | | | Index Future | 770.9960 | 770.9960 | 768.3920 | 768.3920 | (0.338) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL7T | 07/11/2019 | | | Index Future | 786.0170 | 786.0170 | 783.1250 | 783.1250 | (0.368) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL7T | 06/02/2020 | | | Index Future | 800.5160 | 800.5160 | 797.2670 | 797.2670 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | AL7T | 07/05/2020 | | | Index Future | 815.7190 | 815.7190 | 812.1820 | 812.1820 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ALBI | 01/08/2019 | | | Index Future | 693.1400 | 693.1400 | 690.3450 | 690.3450 | (0.403) | 0.0000 | 0.0000 | 419 |
| 2019/07/23 | ALBI | 07/11/2019 | | | Index Future | 706.6450 | 706.6450 | 703.5810 | 703.5810 | (0.434) | 0.0000 | 0.0000 | 216 |
| 2019/07/23 | ALBI | 06/02/2020 | | | Index Future | 719.6800 | 719.6800 | 716.2870 | 716.2870 | (0.471) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ALBI | 07/05/2020 | | | Index Future | 733.3480 | 733.3480 | 729.6870 | 729.6870 | (0.499) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ES33 | 01/08/2019 | | | Bond Future | 10.5384 | 80.8566 | 10.5678 | 80.6783 | 0.279 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ES33 | 07/11/2019 | | | Bond Future | 10.6488 | 78.6386 | 10.6834 | 78.4325 | 0.325 | 0.0000 | 0.0000 | 350 |
| 2019/07/23 | ES33 | 06/02/2020 | | | Bond Future | 10.7532 | 80.0893 | 10.7943 | 79.8488 | 0.382 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ES33 | 07/05/2020 | | | Bond Future | 10.8517 | 77.8155 | 10.8980 | 77.5486 | 0.427 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | ES42 | 01/08/2019 | | | Bond Future | 10.8884 | 82.4015 | 10.9479 | 81.9898 | 0.546 | 0.0000 | 0.0000 | 4,919 |
| 2019/07/23 | ES42 | 07/11/2019 | | | Bond Future | 10.9989 | 79.7417 | 11.0644 | 79.2967 | 0.595 | 0.0000 | 0.0000 | 4,919 |
| 2019/07/23 | ES42 | 06/02/2020 | | | Bond Future | 11.0994 | 81.2127 | 11.1717 | 80.7286 | 0.652 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | ES42 | 07/05/2020 | | | Bond Future | 11.1987 | 78.4905 | 11.2770 | 77.9746 | 0.700 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 479,520.0000 | 47.9520 | 451,250.0000 | 45.1250 | (5.895) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | | | GOVI | 686.6320 | 686.6320 | 683.8050 | 683.8050 | (0.412) | 0.0000 | 0.0000 | 61 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 479,420.0000 | 47.9420 | 451,150.0000 | 45.1150 | (5.897) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 479,620.0000 | 47.9620 | 451,350.0000 | 45.1350 | (5.894) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 271,100.0000 | 27.1100 | 240,160.0000 | 24.0160 | (11.413) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | | | GOVI | 700.0100 | 700.0100 | 696.9160 | 696.9160 | (0.442) | 0.0000 | 0.0000 | 1,020 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 271,000.0000 | 27.1000 | 240,060.0000 | 24.0060 | (11.417) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 270,900.0000 | 27.0900 | 239,960.0000 | 23.9960 | (11.421) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 97,830.0000 | 9.7830 | 63,610.0000 | 6.3610 | (34.979) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | | | GOVI | 712.9230 | 712.9230 | 709.5010 | 709.5010 | (0.480) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 97,730.0000 | 9.7730 | 63,510.0000 | 6.3510 | (35.015) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 97,930.0000 | 9.7930 | 63,710.0000 | 6.3710 | (34.943) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 64,820.0000 | 6.4820 | 27,940.0000 | 2.7940 | (56.896) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | | | GOVI | 726.4620 | 726.4620 | 722.7740 | 722.7740 | (0.508) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 64,720.0000 | 6.4720 | 27,840.0000 | 2.7840 | (56.984) | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 64,620.0000 | 6.4620 | 27,740.0000 | 2.7740 | (57.072) | 0 | 0 | 0 |
| 2019/07/23 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IGOV | 01/08/2019 | | | Index Future | 262.4190 | 262.4190 | 262.3810 | 262.3810 | (0.014) | 0.0000 | 0.0000 | 401 |
| 2019/07/23 | IGOV | 07/11/2019 | | | Index Future | 267.6020 | 267.6020 | 267.4810 | 267.4810 | (0.045) | 0.0000 | 0.0000 | 635 |
| 2019/07/23 | IGOV | 06/02/2020 | | | Index Future | 272.6020 | 272.6020 | 272.3760 | 272.3760 | (0.083) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IGOV | 07/05/2020 | | | Index Future | 277.8420 | 277.8420 | 277.5340 | 277.5340 | (0.111) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8500 | 99.8500 | 99.8500 | 99.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8400 | 101.8400 | 101.8400 | 101.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.6900 | 102.6900 | 102.6900 | 102.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5600 | 98.5600 | 98.5500 | 98.5500 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9800 | 101.9800 | 101.9600 | 101.9600 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.8200 | 98.8200 | 98.7900 | 98.7900 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.4400 | 95.4400 | 95.4000 | 95.4000 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.4400 | 94.4400 | 94.3900 | 94.3900 | (0.053) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.4000 | | 93.4000 | 93.3400 | 93.3400 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.3200 | | 93.3200 | 93.2600 | 93.2600 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.3000 | | 95.3000 | 95.2400 | 95.2400 | (0.063) | 0.0000 | 0.0000 | 51 |
| 2019/07/23 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.2300 | | 95.2300 | 95.1700 | 95.1700 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 21/06/2022 | | | Interest Rate Swap | 96.1900 | | 96.1900 | 96.1300 | 96.1300 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.9300 | | 99.9300 | 99.8800 | 99.8800 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 20/12/2022 | | | Interest Rate Swap | 101.0000 | | 101.0000 | 100.9600 | 100.9600 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 22/03/2023 | | | Interest Rate Swap | 94.1100 | | 94.1100 | 94.0900 | 94.0900 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 20/06/2023 | | | Interest Rate Swap | 100.0400 | | 100.0400 | 100.0200 | 100.0200 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS05 | 19/09/2023 | | | Interest Rate Swap | 95.3200 | | 95.3200 | 95.3100 | 95.3100 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.7900 | | 90.7900 | 90.8100 | 90.8100 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 16/03/2026 | | | Interest Rate Swap | 87.6200 | | 87.6200 | 87.6600 | 87.6600 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 15/06/2026 | | | Interest Rate Swap | 86.2400 | | 86.2400 | 86.2900 | 86.2900 | 0.058 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 21/09/2026 | | | Interest Rate Swap | 88.3500 | | 88.3500 | 88.4100 | 88.4100 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 21/12/2026 | | | Interest Rate Swap | 92.1500 | | 92.1500 | 92.2200 | 92.2200 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 15/03/2027 | | | Interest Rate Swap | 90.6200 | | 90.6200 | 90.7000 | 90.7000 | 0.088 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 21/06/2027 | | | Interest Rate Swap | 92.6800 | | 92.6800 | 92.7600 | 92.7600 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 20/09/2027 | | | Interest Rate Swap | 98.1900 | | 98.1900 | 98.2700 | 98.2700 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 20/12/2027 | | | Interest Rate Swap | 98.5100 | | 98.5100 | 98.5900 | 98.5900 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 22/03/2028 | | | Interest Rate Swap | 91.8400 | | 91.8400 | 91.9100 | 91.9100 | 0.076 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 20/06/2028 | | | Interest Rate Swap | 99.1700 | | 99.1700 | 99.2400 | 99.2400 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.5500 | | 92.5500 | 92.6100 | 92.6100 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 5,464.7500 | | 5.4648 | 5,255.7200 | 5.2557 | (3.825) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | | | Bond Future | 7.1484 | | 105.2059 | 7.2151 | 104.9968 | 0.933 | 0.0000 | 0.0000 | 40,056 |
| 2019/07/23 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 5,406.0900 | | 5.4061 | 5,197.0600 | 5.1971 | (3.867) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 5,435.4200 | | 5.4354 | 5,226.3900 | 5.2264 | (3.846) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 2,559.3100 | | 2.5593 | 2,344.3200 | 2.3443 | (8.400) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | | | Bond Future | 7.1356 | | 103.3244 | 7.2193 | 103.0795 | 1.174 | 0.0000 | 0.0000 | 46,291 |
| 2019/07/23 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 2,585.5700 | | 2.5856 | 2,370.0700 | 2.3701 | (8.335) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 123.9400 | | 0.1239 | 153.8000 | 0.1538 | 24.092 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 121.8000 | | 0.1218 | 151.1500 | 0.1512 | 24.097 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 2,611.8800 | | 2.6119 | 2,395.8800 | 2.3959 | (8.270) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 119.7100 | | 0.1197 | 148.5600 | 0.1486 | 24.100 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 1,617.3900 | | 1.6174 | 1,420.0300 | 1.4200 | (12.202) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | | | Bond Future | 7.1103 | | 105.2304 | 7.2167 | 104.9409 | 1.496 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 1,575.0700 | | 1.5751 | 1,379.8800 | 1.3799 | (12.392) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 465.7100 | 0.4657 | 559.9800 | 0.5600 | 20.242 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 454.2500 | 0.4542 | 546.3500 | 0.5463 | 20.275 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 1,596.1900 | 1.5962 | 1,399.9100 | 1.3999 | (12.297) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 459.9400 | 0.4599 | 553.1200 | 0.5531 | 20.259 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 1,139.8000 | 1.1398 | 1,325.6800 | 1.3257 | 16.308 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | | | Bond Future | 7.0461 | 103.2947 | 7.1742 | 102.9710 | 1.819 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 781.3600 | 0.7814 | 644.9700 | 0.6450 | (17.455) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 1,151.9600 | 1.1520 | 1,339.2500 | 1.3393 | 16.258 | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 794.6300 | 0.7946 | 656.8300 | 0.6568 | (17.341) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 768.2000 | 0.7682 | 633.2300 | 0.6332 | (17.570) | 0 | 0 | 0 |
| 2019/07/23 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 1,164.2200 | 1.1642 | 1,352.9300 | 1.3529 | 16.209 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 7,440.9800 | 7.4410 | 6,963.6200 | 6.9636 | (6.415) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | | | Bond Future | 9.2426 | 100.8194 | 9.3026 | 100.3420 | 0.649 | 0.0000 | 0.0000 | 73,166 |
| 2019/07/23 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 7,511.9600 | 7.5120 | 7,034.5900 | 7.0346 | (6.355) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 0.0200 | 0.0000 | 0.0200 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 0.0200 | 0.0000 | 0.0300 | 0.0000 | 50.000 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 7,369.9200 | 7.3699 | 6,892.5500 | 6.8925 | (6.477) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 413.1500 | 0.4131 | 476.9700 | 0.4770 | 15.447 | 0 | 0 | 3,500 |
| 2019/07/23 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 5,125.2500 | 5.1252 | 4,718.9900 | 4.7190 | (7.927) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 5,184.6900 | 5.1847 | 4,776.6600 | 4.7767 | (7.870) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 776.3100 | 0.7763 | 888.6900 | 0.8887 | 14.476 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | | | Bond Future | 9.3065 | 98.2817 | 9.3725 | 97.7649 | 0.708 | 0.0000 | 0.0000 | 63,232 |
| 2019/07/23 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 3,979.8900 | 3.9799 | 4,352.2600 | 4.3523 | 9.356 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 866.9300 | 0.8669 | 722.4700 | 0.7225 | (16.663) | 0 | 0 | 3,500 |
| 2019/07/23 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 1,500.1400 | 1.5001 | 1,691.6200 | 1.6916 | 12.764 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 3,159.1000 | 3.1591 | 2,833.7500 | 2.8338 | (10.299) | 0 | 0 | 3,500 |
| 2019/07/23 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 747.7700 | 0.7478 | 856.5700 | 0.8566 | 14.550 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 5,066.1500 | 5.0662 | 4,661.7000 | 4.6617 | (7.983) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 7,157.1000 | 7.1571 | 6,704.0900 | 6.7041 | (6.330) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 761.8300 | 0.7618 | 872.4000 | 0.8724 | 14.514 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 4,095.7000 | 4.0957 | 3,753.8100 | 3.7538 | (8.348) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 2,274.0500 | 2.2741 | 2,494.4800 | 2.4945 | 9.693 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | | | Bond Future | 9.3657 | 100.0947 | 9.4387 | 99.5303 | 0.780 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 2,302.8100 | 2.3028 | 2,525.3300 | 2.5253 | 9.663 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 4,142.3600 | 4.1424 | 3,798.3800 | 3.7984 | (8.304) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 4,049.2700 | 4.0493 | 3,709.4700 | 3.7095 | (8.392) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 2,331.8900 | 2.3319 | 2,556.5000 | 2.5565 | 9.632 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 3,826.3000 | 3.8263 | 4,103.0800 | 4.1031 | 7.234 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 4,287.3000 | 4.2873 | 3,963.6900 | 3.9637 | (7.548) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | | | Bond Future | 9.4142 | 97.4905 | 9.4933 | 96.8883 | 0.839 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 4,327.8700 | 4.3279 | 4,002.4600 | 4.0025 | (7.519) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 3,861.7700 | 3.8618 | 4,140.3500 | 4.1404 | 7.214 | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 4,368.9500 | 4.3689 | 4,041.7500 | 4.0418 | (7.489) | 0 | 0 | 0 |
| 2019/07/23 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 3,791.4300 | 3.7914 | 4,066.4200 | 4.0664 | 7.253 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 8,611.1000 | 8.6111 | 8,370.7800 | 8.3708 | (2.791) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 6,000 |
| 2019/07/23 | R186 | 01/08/2019 | 8.38 | Call | Bond Future | 2,137.4000 | 2.1374 | 1,901.3600 | 1.9014 | (11.043) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.55 | Put | Bond Future | 1.8400 | 0.0018 | 2.1600 | 0.0022 | 17.391 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.00 | Put | Bond Future | 504.2600 | 0.5043 | 622.7200 | 0.6227 | 23.492 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | | | Bond Future | 8.0196 | 114.9095 | 8.0600 | 114.6692 | 0.504 | 0.0000 | 0.0000 | 87,119 |
| 2019/07/23 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 8,503.4200 | 8.5034 | 8,263.1000 | 8.2631 | (2.826) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 39.1500 | 0.0392 | 50.3800 | 0.0504 | 28.685 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 1,694.0400 | 1.6940 | 1,464.9500 | 1.4650 | (13.523) | 0 | 0 | 6,000 |
| 2019/07/23 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 5,931.1000 | 5.9311 | 5,690.7800 | 5.6908 | (4.052) | 0 | 0 | 6,000 |
| 2019/07/23 | R186 | 01/08/2019 | 7.75 | Put | Bond Future | 1,653.4300 | 1.6534 | 1,875.7700 | 1.8758 | 13.447 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 7.75 | Call | Bond Future | 32.3600 | 0.0324 | 14.3800 | 0.0144 | (55.562) | 0 | 0 | 620 |
| 2019/07/23 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 11,464.9700 | 11.4650 | 11,224.6500 | 11.2246 | (2.096) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.38 | Put | Bond Future | 16.0400 | 0.0160 | 20.3200 | 0.0203 | 26.683 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.70 | Put | Bond Future | 0.2100 | 0.0002 | 0.2200 | 0.0002 | 4.762 | 0 | 0 | 3,100 |
| 2019/07/23 | R186 | 01/08/2019 | 8.55 | Call | Bond Future | 3,106.1300 | 3.1061 | 2,866.1300 | 2.8661 | (7.727) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.00 | Call | Bond Future | 387.3500 | 0.3873 | 265.4900 | 0.2655 | (31.460) | 0 | 0 | 620 |
| 2019/07/23 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 8,557.2800 | 8.5573 | 8,316.9600 | 8.3170 | (2.808) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 8.70 | Call | Bond Future | 3,962.5200 | 3.9625 | 3,722.2100 | 3.7222 | (6.065) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.22 | Call | Bond Future | 6,870.8500 | 6.8709 | 6,630.5300 | 6.6305 | (3.498) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 01/08/2019 | 9.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 5,202.5400 | 5.2025 | 4,951.8100 | 4.9518 | (4.819) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 2,061.3300 | 2.0613 | 1,887.0700 | 1.8871 | (8.454) | 0 | 0 | 5,000 |
| 2019/07/23 | R186 | 07/11/2019 | 8.20 | Call | Bond Future | 1,955.4200 | 1.9554 | 1,786.0300 | 1.7860 | (8.663) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | | | Bond Future | 8.0553 | 117.1483 | 8.1040 | 116.8676 | 0.605 | 0.0000 | 0.0000 | 114,262 |
| 2019/07/23 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 243.2200 | 0.2432 | 273.1200 | 0.2731 | 12.293 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 4,188.0000 | 4.1880 | 3,952.3200 | 3.9523 | (5.628) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 380.1200 | 0.3801 | 425.0700 | 0.4251 | 11.825 | 0 | 0 | 5,000 |
| 2019/07/23 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 5,251.8600 | 5.2519 | 5,000.5500 | 5.0006 | (4.785) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 233.1100 | 0.2331 | 261.8500 | 0.2618 | 12.329 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 1,059.2400 | 1.0592 | 1,165.6100 | 1.1656 | 10.042 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.20 | Put | Bond Future | 1,124.6100 | 1.1246 | 1,235.8500 | 1.2358 | 9.891 | 0 | 0 | 7,500 |
| 2019/07/23 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 238.1100 | 0.2381 | 267.4300 | 0.2674 | 12.314 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 5,301.2700 | 5.3013 | 5,049.3800 | 5.0494 | (4.752) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 3,768.2600 | 3.7683 | 3,536.5300 | 3.5365 | (6.150) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | | | Bond Future | 8.0835 | 114.0040 | 8.1426 | 113.6738 | 0.731 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 3,687.3700 | 3.6874 | 3,457.8100 | 3.4578 | (6.226) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 1,115.6100 | 1.1156 | 1,216.2200 | 1.2162 | 9.018 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 1,087.9300 | 1.0879 | 1,186.3700 | 1.1864 | 9.048 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 3,727.8900 | 3.7279 | 3,497.2500 | 3.4973 | (6.187) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 1,101.8300 | 1.1018 | 1,201.3600 | 1.2014 | 9.033 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 2,600.0800 | 2.6001 | 2,781.6200 | 2.7816 | 6.982 | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | | | Bond Future | 8.1024 | 116.1698 | 8.1705 | 115.8013 | 0.841 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 2,501.4100 | 2.5014 | 2,315.6800 | 2.3157 | (7.425) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 2,623.1800 | 2.6232 | 2,805.9900 | 2.8060 | 6.969 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 2,532.6000 | 2.5326 | 2,345.6000 | 2.3456 | (7.384) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 2,470.8100 | 2.4708 | 2,286.3600 | 2.2864 | (7.465) | 0 | 0 | 0 |
| 2019/07/23 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 2,646.8900 | 2.6469 | 2,830.9800 | 2.8310 | 6.955 | 0 | 0 | 0 |
| 2019/07/23 | R197 | 01/08/2019 | | | Bond Future | 303.4596 | 303.4596 | 303.4756 | 303.4756 | 0.005 | 0.0000 | 0.0000 | 1,100 |
| 2019/07/23 | R197 | 07/11/2019 | | | Bond Future | 309.4530 | 309.4530 | 309.3750 | 309.3750 | (0.025) | 0.0000 | 0.0000 | 1,445 |
| 2019/07/23 | R197 | 06/02/2020 | | | Bond Future | 307.5747 | 307.5747 | 307.3770 | 307.3770 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R197 | 07/05/2020 | | | Bond Future | 313.4877 | 313.4877 | 313.1993 | 313.1993 | (0.092) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R202 | 01/08/2019 | | | Bond Future | 234.1088 | 234.1088 | 234.1243 | 234.1243 | 0.007 | 0.0000 | 0.0000 | 2,268 |
| 2019/07/23 | R202 | 07/11/2019 | | | Bond Future | 238.7323 | 238.7323 | 238.6757 | 238.6757 | (0.024) | 0.0000 | 0.0000 | 9,082 |
| 2019/07/23 | R202 | 06/02/2020 | | | Bond Future | 239.1242 | 239.1242 | 238.9747 | 238.9747 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R202 | 07/05/2020 | | | Bond Future | 243.7212 | 243.7212 | 243.5011 | 243.5011 | (0.090) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 514.0400 | 0.5140 | 473.4100 | 0.4734 | (7.904) | 0 | 0 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | | | Bond Future | 6.1445 | 100.8740 | 6.2378 | 100.8334 | 1.518 | 0.0000 | 0.0000 | 2,784 |
| 2019/07/23 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 518.3600 | 0.5184 | 477.7300 | 0.4777 | (7.838) | 0 | 0 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 522.6700 | 0.5227 | 482.0400 | 0.4820 | (7.774) | 0 | 0 | 0 |
| 2019/07/23 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 409.0800 | 0.4091 | 481.8500 | 0.4819 | 17.789 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | | | Bond Future | 4.3569 | 102.8394 | 4.7638 | 102.7666 | 9.339 | 0.0000 | 0.0000 | 3,328 |
| 2019/07/23 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 410.8800 | 0.4109 | 483.6500 | 0.4837 | 17.711 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 412.6900 | 0.4127 | 485.4600 | 0.4855 | 17.633 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 2,985.1400 | 2.9851 | 2,860.5200 | 2.8605 | (4.175) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | | | Bond Future | 6.2033 | 103.1950 | 6.2834 | 103.0704 | 1.292 | 0.0000 | 0.0000 | 3,444 |
| 2019/07/23 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 3,000.0900 | 3.0001 | 2,875.4700 | 2.8755 | (4.154) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 2,970.1900 | 2.9702 | 2,845.5700 | 2.8456 | (4.196) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 1,138.6300 | 1.1386 | 990.1900 | 0.9902 | (13.037) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 16.2800 | 0.0163 | 26.7300 | 0.0267 | 64.189 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | | | Bond Future | 5.9722 | 101.8017 | 6.0926 | 101.6431 | 2.016 | 0.0000 | 0.0000 | 8,466 |
| 2019/07/23 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 1,151.2800 | 1.1513 | 1,002.6000 | 1.0026 | (12.914) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 15.6000 | 0.0156 | 25.5700 | 0.0256 | 63.910 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 15.9300 | 0.0159 | 26.1400 | 0.0261 | 64.093 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 1,125.9900 | 1.1260 | 977.7900 | 0.9778 | (13.162) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 72.3100 | 0.0723 | 121.0300 | 0.1210 | 67.377 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 611.8400 | 0.6118 | 460.2900 | 0.4603 | (24.770) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | | | Bond Future | 5.6266 | 103.6796 | 5.8105 | 103.4785 | 3.269 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 621.3700 | 0.6214 | 468.9600 | 0.4690 | (24.528) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 73.6500 | 0.0737 | 123.2300 | 0.1232 | 67.318 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 630.9200 | 0.6309 | 477.6700 | 0.4777 | (24.290) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 71.0000 | 0.0710 | 118.8800 | 0.1189 | 67.437 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 123.5800 | 0.1236 | 58.1600 | 0.0582 | (52.937) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 313.6000 | 0.3136 | 483.3400 | 0.4833 | 54.126 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | | | Bond Future | 5.0228 | 102.2446 | 5.2930 | 102.0109 | 5.379 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 127.0600 | 0.1271 | 60.2100 | 0.0602 | (52.613) | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 303.1000 | 0.3031 | 470.0100 | 0.4700 | 55.068 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 308.3100 | 0.3083 | 476.6500 | 0.4766 | 54.601 | 0 | 0 | 0 |
| 2019/07/23 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 120.1700 | 0.1202 | 56.1500 | 0.0562 | (53.275) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 5,769.1700 | 5.7692 | 5,430.3600 | 5.4304 | (5.873) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 9.30 | Call | Bond Future | 671.0800 | 0.6711 | 469.4400 | 0.4694 | (30.047) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | | | Bond Future | 9.2721 | 76.7839 | 9.3220 | 76.4451 | 0.538 | 0.0000 | 0.0000 | 67,675 |
| 2019/07/23 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 0.0600 | 0.0001 | 0.0600 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 5,647.9000 | 5.6479 | 5,309.0900 | 5.3091 | (5.999) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 0.0700 | 0.0001 | 0.0700 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 9.30 | Put | Bond Future | 481.5500 | 0.4816 | 618.7200 | 0.6187 | 28.485 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 9.80 | Put | Bond Future | 5.5700 | 0.0056 | 7.1700 | 0.0072 | 28.725 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 5,708.5700 | 5.7086 | 5,369.7600 | 5.3698 | (5.935) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 9.80 | Call | Bond Future | 3,478.9900 | 3.4790 | 3,141.7800 | 3.1418 | (9.693) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.46 | Call | Bond Future | 7,493.0400 | 7.4930 | 7,154.2300 | 7.1542 | (4.522) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 01/08/2019 | 10.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 7,541 |
| 2019/07/23 | R209 | 07/11/2019 | 9.33 | Call | Bond Future | 1,934.9100 | 1.9349 | 1,742.2800 | 1.7423 | (9.956) | 0 | 0 | 8,000 |
| 2019/07/23 | R209 | 07/11/2019 | 9.77 | Put | Bond Future | 882.7700 | 0.8828 | 979.1500 | 0.9792 | 10.918 | 0 | 0 | 8,000 |
| 2019/07/23 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 4,009.3900 | 4.0094 | 3,729.9700 | 3.7300 | (6.969) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | | | Bond Future | 9.3289 | 75.1281 | 9.3839 | 74.7594 | 0.589 | 0.0000 | 0.0000 | 85,041 |
| 2019/07/23 | R209 | 07/11/2019 | 8.92 | Put | Bond Future | 3,581.6200 | 3.5816 | 3,845.7900 | 3.8458 | 7.376 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 8.92 | Call | Bond Future | 754.8200 | 0.7548 | 650.2800 | 0.6503 | (13.850) | 0 | 0 | 8,000 |
| 2019/07/23 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 3,912.3700 | 3.9124 | 3,635.7300 | 3.6357 | (7.071) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 836.7200 | 0.8367 | 928.7900 | 0.9288 | 11.004 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.33 | Put | Bond Future | 1,927.5100 | 1.9275 | 2,103.5900 | 2.1036 | 9.135 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.77 | Call | Bond Future | 3,768.1000 | 3.7681 | 3,495.7700 | 3.4958 | (7.227) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 807.2800 | 0.8073 | 896.5700 | 0.8966 | 11.061 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 3,960.8000 | 3.9608 | 3,682.7600 | 3.6828 | (7.020) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 821.8800 | 0.8219 | 912.5500 | 0.9125 | 11.032 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 2,287.8300 | 2.2878 | 2,459.0200 | 2.4590 | 7.483 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | | | Bond Future | 9.3793 | 76.5140 | 9.4403 | 76.1094 | 0.650 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 3,178.4400 | 3.1784 | 2,946.5100 | 2.9465 | (7.297) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 2,315.4100 | 2.3154 | 2,488.1400 | 2.4881 | 7.460 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 3,216.2900 | 3.2163 | 2,982.8200 | 2.9828 | (7.259) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 3,140.5700 | 3.1406 | 2,910.1700 | 2.9102 | (7.336) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 2,343.0600 | 2.3431 | 2,517.3200 | 2.5173 | 7.437 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 3,719.0400 | 3.7190 | 3,484.3800 | 3.4844 | (6.310) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | | | Bond Future | 9.4254 | 74.8152 | 9.4914 | 74.3818 | 0.701 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 3,649.1300 | 3.6491 | 3,417.0200 | 3.4170 | (6.361) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 3,487.0400 | 3.4870 | 3,688.3200 | 3.6883 | 5.772 | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 3,425.7100 | 3.4257 | 3,624.4400 | 3.6244 | 5.801 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 3,684.1500 | 3.6842 | 3,450.7500 | 3.4507 | (6.335) | 0 | 0 | 0 |
| 2019/07/23 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 3,456.4000 | 3.4564 | 3,656.3900 | 3.6564 | 5.786 | 0 | 0 | 0 |
| 2019/07/23 | R210 | 01/08/2019 | | | Bond Future | 191.2848 | 191.2848 | 191.2967 | 191.2967 | 0.006 | 0.0000 | 0.0000 | 360 |
| 2019/07/23 | R210 | 07/11/2019 | | | Bond Future | 192.4563 | 192.4563 | 192.4093 | 192.4093 | (0.024) | 0.0000 | 0.0000 | 1,772 |
| 2019/07/23 | R210 | 06/02/2020 | | | Bond Future | 196.0523 | 196.0523 | 195.9297 | 195.9297 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R210 | 07/05/2020 | | | Bond Future | 197.1702 | 197.1702 | 196.9901 | 196.9901 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R212 | 01/08/2019 | | | Bond Future | 160.6536 | 160.6536 | 160.6607 | 160.6607 | 0.004 | 0.0000 | 0.0000 | 5,006 |
| 2019/07/23 | R212 | 07/11/2019 | | | Bond Future | 163.8266 | 163.8266 | 163.7839 | 163.7839 | (0.026) | 0.0000 | 0.0000 | 2,684 |
| 2019/07/23 | R212 | 06/02/2020 | | | Bond Future | 164.6417 | 164.6417 | 164.5347 | 164.5347 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R212 | 07/05/2020 | | | Bond Future | 167.8068 | 167.8068 | 167.6513 | 167.6513 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 6,943.9700 | 6.9440 | 6,489.3300 | 6.4893 | (6.547) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | | | Bond Future | 8.8517 | 89.7772 | 8.9218 | 89.3225 | 0.792 | 0.0000 | 0.0000 | 14,755 |
| 2019/07/23 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 7,002.1200 | 7.0021 | 6,547.4800 | 6.5475 | (6.493) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 7,060.2100 | 7.0602 | 6,605.5700 | 6.6056 | (6.439) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 500.9000 | 0.5009 | 590.4200 | 0.5904 | 17.872 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 4,669.0200 | 4.6690 | 4,269.6400 | 4.2696 | (8.554) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | | | Bond Future | 8.9080 | 87.9755 | 8.9850 | 87.4851 | 0.864 | 0.0000 | 0.0000 | 19,684 |
| 2019/07/23 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 4,719.3800 | 4.7194 | 4,318.5100 | 4.3185 | (8.494) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 510.4000 | 0.5104 | 601.4100 | 0.6014 | 17.831 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 4,769.8500 | 4.7699 | 4,367.5100 | 4.3675 | (8.435) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 491.5800 | 0.4916 | 579.6300 | 0.5796 | 17.912 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 3,608.6800 | 3.6087 | 3,273.4600 | 3.2735 | (9.289) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 1,706.6000 | 1.7066 | 1,906.7900 | 1.9068 | 11.730 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | | | Bond Future | 8.9597 | 89.5984 | 9.0449 | 89.0649 | 0.951 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 3,649.4400 | 3.6494 | 3,312.3300 | 3.3123 | (9.237) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 1,666.1400 | 1.6661 | 1,862.5300 | 1.8625 | 11.787 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 1,686.3800 | 1.6864 | 1,884.6600 | 1.8847 | 11.758 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 3,567.8400 | 3.5678 | 3,234.5300 | 3.2345 | (9.342) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 3,184.7200 | 3.1847 | 3,459.0400 | 3.4590 | 8.614 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 3,212.5800 | 3.2126 | 2,920.6900 | 2.9207 | (9.086) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | | | Bond Future | 9.0001 | 87.7466 | 9.0922 | 87.1786 | 1.024 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 3,246.2300 | 3.2462 | 2,952.5700 | 2.9526 | (9.046) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 3,212.9600 | 3.2130 | 3,489.0500 | 3.4890 | 8.593 | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 3,280.0300 | 3.2800 | 2,984.6100 | 2.9846 | (9.007) | 0 | 0 | 0 |
| 2019/07/23 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 3,156.6900 | 3.1567 | 3,429.2500 | 3.4293 | 8.634 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 0.3700 | 0.0004 | 0.4800 | 0.0005 | 29.730 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 01/08/2019 | | | Bond Future | 9.5425 | 75.1860 | 9.6023 | 74.7649 | 0.628 | 0.0000 | 0.0000 | 11,083 |
| 2019/07/23 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 5,240.6700 | 5.2407 | 4,819.7800 | 4.8198 | (8.031) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 0.4200 | 0.0004 | 0.5400 | 0.0005 | 28.571 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 5,303.2200 | 5.3032 | 4,882.3200 | 4.8823 | (7.937) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 5,178.0300 | 5.1780 | 4,757.1600 | 4.7572 | (8.128) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 0.4700 | 0.0005 | 0.6100 | 0.0006 | 29.787 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 1,012.7700 | 1.0128 | 1,139.7400 | 1.1397 | 12.537 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | | | Bond Future | 9.6043 | 73.3536 | 9.6693 | 72.9019 | 0.677 | 0.0000 | 0.0000 | 14,635 |
| 2019/07/23 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 3,777.6300 | 3.7776 | 3,454.6400 | 3.4546 | (8.550) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 1,029.9900 | 1.0300 | 1,158.7700 | 1.1588 | 12.503 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 3,826.0300 | 3.8260 | 3,501.2300 | 3.5012 | (8.489) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 3,729.5500 | 3.7295 | 3,408.4000 | 3.4084 | (8.611) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 1,047.6200 | 1.0476 | 1,178.2400 | 1.1782 | 12.468 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 3,136.5700 | 3.1366 | 2,869.5600 | 2.8696 | (8.513) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | | | Bond Future | 9.6615 | 74.7068 | 9.7326 | 74.2184 | 0.735 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 3,061.8000 | 3.0618 | 2,798.4900 | 2.7985 | (8.600) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 2,728.2300 | 2.7282 | 2,953.3200 | 2.9533 | 8.250 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 2,666.0200 | 2.6660 | 2,887.4100 | 2.8874 | 8.304 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 3,098.9700 | 3.0990 | 2,833.8100 | 2.8338 | (8.556) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 2,696.8600 | 2.6969 | 2,920.1000 | 2.9201 | 8.278 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 3,617.1600 | 3.6172 | 3,852.6400 | 3.8526 | 6.510 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | | | Bond Future | 9.7096 | 72.8260 | 9.7856 | 72.3081 | 0.783 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 3,993.1300 | 3.9931 | 3,712.2000 | 3.7122 | (7.035) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 3,649.0100 | 3.6490 | 3,885.9600 | 3.8860 | 6.494 | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 4,029.2100 | 4.0292 | 3,746.8100 | 3.7468 | (7.009) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 3,957.1900 | 3.9572 | 3,677.7400 | 3.6777 | (7.062) | 0 | 0 | 0 |
| 2019/07/23 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 3,681.1000 | 3.6811 | 3,919.5300 | 3.9195 | 6.477 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 6,687.8400 | 6.6878 | 6,147.5800 | 6.1476 | (8.078) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 0.3900 | 0.0004 | 0.5200 | 0.0005 | 33.333 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | | | Bond Future | 9.5625 | 95.8614 | 9.6224 | 95.3211 | 0.626 | 0.0000 | 0.0000 | 39,862 |
| 2019/07/23 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 6,767.2100 | 6.7672 | 6,226.9300 | 6.2269 | (7.984) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 0.3100 | 0.0003 | 0.4000 | 0.0004 | 29.032 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 0.3500 | 0.0004 | 0.4600 | 0.0005 | 31.429 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 6,608.3500 | 6.6084 | 6,068.1100 | 6.0681 | (8.175) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 4,684.1000 | 4.6841 | 4,269.4700 | 4.2695 | (8.852) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 1,276.8100 | 1.2768 | 1,444.0800 | 1.4441 | 13.101 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | | | Bond Future | 9.6243 | 93.2906 | 9.6894 | 92.7111 | 0.676 | 0.0000 | 0.0000 | 61,685 |
| 2019/07/23 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 4,745.9400 | 4.7459 | 4,328.9000 | 4.3289 | (8.787) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 1,232.5700 | 1.2326 | 1,394.9900 | 1.3950 | 13.177 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 1,254.5000 | 1.2545 | 1,419.3300 | 1.4193 | 13.139 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 4,622.4900 | 4.6225 | 4,210.3000 | 4.2103 | (8.917) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 3,443.0600 | 3.4431 | 3,737.2100 | 3.7372 | 8.543 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | | | Bond Future | 9.6816 | 95.0115 | 9.7527 | 94.3853 | 0.734 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 3,694.0500 | 3.6940 | 3,361.9800 | 3.3620 | (8.989) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 3,484.4000 | 3.4844 | 3,781.0300 | 3.7810 | 8.513 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 3,741.2300 | 3.7412 | 3,406.6800 | 3.4067 | (8.942) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 3,402.1400 | 3.4021 | 3,693.8100 | 3.6938 | 8.573 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 3,647.1500 | 3.6471 | 3,317.5600 | 3.3176 | (9.037) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 5,015.2600 | 5.0153 | 4,653.8300 | 4.6538 | (7.207) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 4,570.3200 | 4.5703 | 4,876.4900 | 4.8765 | 6.699 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | | | Bond Future | 9.7297 | 92.3741 | 9.8058 | 91.7104 | 0.782 | 0.0000 | 0.0000 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 4,488.2300 | 4.4882 | 4,790.5000 | 4.7905 | 6.735 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/07/23 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 4,923.2800 | 4.9233 | 4,565.7500 | 4.5657 | (7.262) | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 4,528.9500 | 4.5289 | 4,833.1700 | 4.8332 | 6.717 | 0 | 0 | 0 |
| 2019/07/23 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 4,969.0100 | 4.9690 | 4,609.5300 | 4.6095 | (7.234) | 0 | 0 | 0 |

Total **1336474**