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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/10/2019 TO 18/10/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/10/18 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2025 | 07/11/2019 | | | Bond Future | 137.8339 | 137.8339 | 137.7669 | 137.7669 | (0.049) | 0.0000 | 0.0000 | 731 |
| 2019/10/18 | 2025 | 06/02/2020 | | | Bond Future | 138.8868 | 138.8868 | 138.8184 | 138.8184 | (0.049) | 0.0000 | 0.0000 | 860 |
| 2019/10/18 | 2025 | 07/05/2020 | | | Bond Future | 141.4463 | 141.4463 | 141.3767 | 141.3767 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2025 | 06/08/2020 | | | Bond Future | 142.6061 | 142.6061 | 142.5354 | 142.5354 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2029 | 07/11/2019 | | | Bond Future | 102.0915 | 102.0915 | 102.0926 | 102.0926 | 0.001 | 0.0000 | 0.0000 | 1,851 |
| 2019/10/18 | 2029 | 06/02/2020 | | | Bond Future | 103.9631 | 103.9631 | 103.9642 | 103.9642 | 0.001 | 0.0000 | 0.0000 | 2,559 |
| 2019/10/18 | 2029 | 07/05/2020 | | | Bond Future | 104.7664 | 104.7664 | 104.7677 | 104.7677 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2029 | 06/08/2020 | | | Bond Future | 106.7405 | 106.7405 | 106.7417 | 106.7417 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 56.4700 | 0.0565 | 53.6700 | 0.0537 | (4.958) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 11.0800 | 0.0111 | 9.9600 | 0.0100 | (10.108) | 0 | 0 | 5,500 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.30 | Put | Bond Future | 158.3900 | 0.1584 | 155.0900 | 0.1551 | (2.083) | 0 | 0 | 2,750 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.20 | Put | Bond Future | 261.8000 | 0.2618 | 259.5300 | 0.2595 | (0.867) | 0 | 0 | 2,750 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.40 | Put | Bond Future | 3,498.3400 | 3.4983 | 3,551.9900 | 3.5520 | 1.534 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | | | Bond Future | 8.9339 | 96.0658 | 8.9433 | 96.0062 | 0.105 | 0.0000 | 0.0000 | 72,599 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,439.5700 | 3.4396 | 3,377.0600 | 3.3771 | (1.817) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 59.7800 | 0.0598 | 56.9100 | 0.0569 | (4.801) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 418.2600 | 0.4183 | 418.7200 | 0.4187 | 0.110 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 1,463.7200 | 1.4637 | 1,404.5400 | 1.4045 | (4.043) | 0 | 0 | 5,500 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 2,294.6700 | 2.2947 | 2,335.5300 | 2.3355 | 1.781 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 145.7800 | 0.1458 | 127.0000 | 0.1270 | (12.882) | 0 | 0 | 5,500 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.30 | Call | Bond Future | 2,442.2600 | 2.4423 | 2,379.3200 | 2.3793 | (2.577) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.05 | Call | Bond Future | 1,252.4700 | 1.2525 | 1,195.4700 | 1.1955 | (4.551) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.05 | Put | Bond Future | 520.0700 | 0.5201 | 522.7100 | 0.5227 | 0.508 | 0 | 0 | 5,403 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,496.6400 | 3.4966 | 3,434.2000 | 3.4342 | (1.786) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 5,061.2700 | 5.0613 | 5,000.5100 | 5.0005 | (1.200) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.85 | Put | Bond Future | 6.1200 | 0.0061 | 5.3900 | 0.0054 | (11.928) | 0 | 0 | 2,500 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 2,463.6700 | 2.4637 | 2,507.0300 | 2.5070 | 1.760 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.20 | Call | Bond Future | 1,929.2200 | 1.9292 | 1,867.3100 | 1.8673 | (3.209) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.25 | Call | Bond Future | 2,180.1200 | 2.1801 | 2,117.5300 | 2.1175 | (2.871) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.40 | Call | Bond Future | 31.1900 | 0.0312 | 25.2000 | 0.0252 | (19.205) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,382.6300 | 3.3826 | 3,320.0600 | 3.3201 | (1.850) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 63.2600 | 0.0633 | 60.3300 | 0.0603 | (4.632) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 382.1500 | 0.3822 | 381.9000 | 0.3819 | (0.065) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 1,552.4400 | 1.5524 | 1,492.5500 | 1.4925 | (3.858) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 4,711.8700 | 4.7119 | 4,650.8000 | 4.6508 | (1.296) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 16.1500 | 0.0162 | 14.7200 | 0.0147 | (8.854) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.35 | Call | Bond Future | 2,712.1300 | 2.7121 | 2,649.1000 | 2.6491 | (2.324) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.35 | Put | Bond Future | 122.0800 | 0.1221 | 118.6900 | 0.1187 | (2.777) | 0 | 0 | 2,500 |
| 2019/10/18 | 2030 | 07/11/2019 | 9.85 | Call | Bond Future | 5,584.4900 | 5.5845 | 5,524.1200 | 5.5241 | (1.081) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 118.5500 | 0.1186 | 102.2700 | 0.1023 | (13.733) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.95 | Call | Bond Future | 880.5800 | 0.8806 | 829.7200 | 0.8297 | (5.776) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/11/2019 | 8.95 | Put | Bond Future | 778.5100 | 0.7785 | 787.2900 | 0.7873 | 1.128 | 0 | 0 | 5,070 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 2030 | 07/11/2019 | 9.25 | Put | Bond Future | 203.7900 | 0.2038 | 200.8400 | 0.2008 | (1.448) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 8.40 | Call | Bond Future | 522.3100 | 0.5223 | 503.9000 | 0.5039 | (3.525) | 0 | 0 | 5,820 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.25 | Call | Bond Future | 0.0000 | 0.0000 | 2,805.4900 | 2.8055 | 100.000 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 2,432.7800 | 2.4328 | 2,388.8100 | 2.3888 | (1.807) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 1,494.6300 | 1.4946 | 1,511.2100 | 1.5112 | 1.109 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | | | Bond Future | 8.9920 | 93.7946 | 9.0018 | 93.7337 | 0.109 | 0.0000 | 0.0000 | 1,820 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.00 | Put | Bond Future | 1,896.1200 | 1.8961 | 1,917.2200 | 1.9172 | 1.113 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.00 | Call | Bond Future | 1,945.5800 | 1.9456 | 1,905.8500 | 1.9059 | (2.042) | 0 | 0 | 5,820 |
| 2019/10/18 | 2030 | 06/02/2020 | 8.40 | Put | Bond Future | 4,299.5200 | 4.2995 | 4,341.9400 | 4.3419 | 0.987 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.25 | Put | Bond Future | 0.0000 | 0.0000 | 1,280.7800 | 1.2808 | 100.000 | 0 | 0 | 5,000 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 1,518.9900 | 1.5190 | 1,535.8500 | 1.5359 | 1.110 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 2,469.7600 | 2.4698 | 2,425.5100 | 2.4255 | (1.792) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 2,506.8000 | 2.5068 | 2,462.2700 | 2.4623 | (1.776) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 1,470.3900 | 1.4704 | 1,486.6900 | 1.4867 | 1.109 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 3,489.5000 | 3.4895 | 3,520.1200 | 3.5201 | 0.877 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 1,826.1900 | 1.8262 | 1,794.6800 | 1.7947 | (1.725) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | | | Bond Future | 9.0542 | 95.5004 | 9.0643 | 95.4385 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 1,852.9100 | 1.8529 | 1,821.1500 | 1.8212 | (1.714) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 3,418.3700 | 3.4184 | 3,448.4800 | 3.4485 | 0.881 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 1,799.4100 | 1.7994 | 1,768.1600 | 1.7682 | (1.737) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 3,453.9400 | 3.4539 | 3,484.3000 | 3.4843 | 0.879 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.11 | Call | Bond Future | 3,139.6300 | 3.1396 | 3,101.8900 | 3.1019 | (1.202) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | | | Bond Future | 9.1137 | 93.2689 | 9.1242 | 93.2059 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.09 | Call | Bond Future | 3,074.0600 | 3.0741 | 3,036.7100 | 3.0367 | (1.215) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.09 | Put | Bond Future | 3,215.3700 | 3.2154 | 3,241.0000 | 3.2410 | 0.797 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.11 | Put | Bond Future | 3,161.4700 | 3.1615 | 3,186.7100 | 3.1867 | 0.798 | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.10 | Call | Bond Future | 3,106.9300 | 3.1069 | 3,069.3900 | 3.0694 | (1.208) | 0 | 0 | 0 |
| 2019/10/18 | 2030 | 06/08/2020 | 9.10 | Put | Bond Future | 3,188.4800 | 3.1885 | 3,213.9200 | 3.2139 | 0.798 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,142.3500 | 3.1424 | 3,073.3700 | 3.0734 | (2.195) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 147.9600 | 0.1480 | 143.4800 | 0.1435 | (3.028) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | | | Bond Future | 9.2652 | 93.5649 | 9.2746 | 93.5004 | 0.101 | 0.0000 | 0.0000 | 48,414 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,201.5000 | 3.2015 | 3,132.5500 | 3.1325 | (2.154) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 134.1100 | 0.1341 | 129.6800 | 0.1297 | (3.303) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 140.8900 | 0.1409 | 136.4300 | 0.1364 | (3.166) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,083.4300 | 3.0834 | 3,014.4300 | 3.0144 | (2.238) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 1,976.8100 | 1.9768 | 1,996.9900 | 1.9970 | 1.021 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | | | Bond Future | 9.3297 | 95.2571 | 9.3393 | 95.1913 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 2,415.1200 | 2.4151 | 2,369.8700 | 2.3699 | (1.874) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 2,006.6500 | 2.0066 | 2,027.1500 | 2.0272 | 1.022 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 2,452.7200 | 2.4527 | 2,407.1500 | 2.4072 | (1.858) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 2,377.8100 | 2.3778 | 2,332.8700 | 2.3329 | (1.890) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 2,036.8500 | 2.0369 | 2,057.6600 | 2.0577 | 1.022 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 2,197.6700 | 2.1977 | 2,161.6900 | 2.1617 | (1.637) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | | | Bond Future | 9.3958 | 92.8300 | 9.4058 | 92.7632 | 0.107 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 2,135.2100 | 2.1352 | 2,099.7900 | 2.0998 | (1.659) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 3,659.2800 | 3.6593 | 3,690.7000 | 3.6907 | 0.859 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 3,585.3600 | 3.5854 | 3,616.2200 | 3.6162 | 0.861 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 2,166.1800 | | 2.1662 | 2,130.4900 | 2.1305 | (1.648) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 3,622.0200 | | 3.6220 | 3,653.1700 | 3.6532 | 0.860 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.46 | Put | Bond Future | 3,639.7100 | | 3.6397 | 3,666.3600 | 3.6664 | 0.732 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.45 | Call | Bond Future | 3,611.8800 | | 3.6119 | 3,570.5800 | 3.5706 | (1.143) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | | | Bond Future | 9.4590 | | 94.5578 | 9.4694 | 94.4897 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.46 | Call | Bond Future | 3,646.4000 | | 3.6464 | 3,604.9100 | 3.6049 | (1.138) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.45 | Put | Bond Future | 3,670.8300 | | 3.6708 | 3,697.6700 | 3.6977 | 0.731 | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.47 | Call | Bond Future | 3,681.0900 | | 3.6811 | 3,639.3900 | 3.6394 | (1.133) | 0 | 0 | 0 |
| 2019/10/18 | 2032 | 06/08/2020 | 9.47 | Put | Bond Future | 3,608.8200 | | 3.6088 | 3,635.2600 | 3.6353 | 0.733 | 0 | 0 | 0 |
| 2019/10/18 | 2033 | 07/11/2019 | | | Bond Future | 102.5935 | | 102.5935 | 102.4778 | 102.4778 | (0.113) | 0.0000 | 0.0000 | 490 |
| 2019/10/18 | 2033 | 06/02/2020 | | | Bond Future | 104.4744 | | 104.4744 | 104.3565 | 104.3565 | (0.113) | 0.0000 | 0.0000 | 5,770 |
| 2019/10/18 | 2033 | 07/05/2020 | | | Bond Future | 105.2042 | | 105.2042 | 105.0842 | 105.0842 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2033 | 06/08/2020 | | | Bond Future | 107.1864 | | 107.1864 | 107.0643 | 107.0643 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 2,610.2500 | | 2.6102 | 2,596.3100 | 2.5963 | (0.534) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | | | Bond Future | 9.6658 | | 92.6907 | 9.6651 | 92.6965 | (0.008) | 0.0000 | 0.0000 | 68,529 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 2,491.7500 | | 2.4918 | 2,476.9300 | 2.4769 | (0.595) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 343.1500 | | 0.3431 | 322.5500 | 0.3226 | (6.003) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 313.3600 | | 0.3134 | 293.6400 | 0.2936 | (6.293) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 2,550.7600 | | 2.5508 | 2,536.3800 | 2.5364 | (0.564) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 327.9700 | | 0.3280 | 307.8100 | 0.3078 | (6.147) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 2,237.3700 | | 2.2374 | 2,229.1400 | 2.2291 | (0.368) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 2,757.0400 | | 2.7570 | 2,743.0300 | 2.7430 | (0.508) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | | | Bond Future | 9.7331 | | 90.1078 | 9.7323 | 90.1135 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 2,275.1800 | | 2.2752 | 2,266.9700 | 2.2670 | (0.361) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 2,679.4500 | | 2.6794 | 2,665.4600 | 2.6655 | (0.522) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 2,718.1300 | | 2.7181 | 2,704.1200 | 2.7041 | (0.515) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 2,199.6900 | | 2.1997 | 2,191.4600 | 2.1915 | (0.374) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 4,140.6200 | | 4.1406 | 4,129.2600 | 4.1293 | (0.274) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 2,564.4400 | | 2.5644 | 2,559.0700 | 2.5591 | (0.209) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | | | Bond Future | 9.8032 | | 91.7465 | 9.8024 | 91.7525 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 2,598.9800 | | 2.5990 | 2,593.6100 | 2.5936 | (0.207) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 4,182.9600 | | 4.1830 | 4,171.6000 | 4.1716 | (0.272) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 2,633.7600 | | 2.6338 | 2,628.4000 | 2.6284 | (0.204) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 4,098.6100 | | 4.0986 | 4,087.2600 | 4.0873 | (0.277) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.88 | Put | Bond Future | 4,222.7800 | | 4.2228 | 4,212.6500 | 4.2126 | (0.240) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | | | Bond Future | 9.8718 | | 89.1945 | 9.8710 | 89.2007 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.87 | Call | Bond Future | 4,245.0500 | | 4.2450 | 4,241.0300 | 4.2410 | (0.095) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.87 | Put | Bond Future | 4,258.2000 | | 4.2582 | 4,248.0500 | 4.2481 | (0.238) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.88 | Call | Bond Future | 4,283.4500 | | 4.2835 | 4,279.4500 | 4.2794 | (0.093) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.86 | Call | Bond Future | 4,206.8000 | | 4.2068 | 4,202.7700 | 4.2028 | (0.096) | 0 | 0 | 0 |
| 2019/10/18 | 2037 | 06/08/2020 | 9.86 | Put | Bond Future | 4,293.8600 | | 4.2939 | 4,283.7000 | 4.2837 | (0.237) | 0 | 0 | 0 |
| 2019/10/18 | 2038 | 07/11/2019 | | | Bond Future | 120.6432 | | 120.6432 | 120.2998 | 120.2998 | (0.285) | 0.0000 | 0.0000 | 16,451 |
| 2019/10/18 | 2038 | 06/02/2020 | | | Bond Future | 121.1965 | | 121.1965 | 120.8468 | 120.8468 | (0.289) | 0.0000 | 0.0000 | 5,569 |
| 2019/10/18 | 2038 | 07/05/2020 | | | Bond Future | 123.4300 | | 123.4300 | 123.0739 | 123.0739 | (0.289) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2038 | 06/08/2020 | | | Bond Future | 124.0622 | | 124.0622 | 123.6995 | 123.6995 | (0.292) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 489.9900 | 0.4900 | 475.4300 | 0.4754 | (2.971) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 2,284.9400 | 2.2849 | 2,235.2800 | 2.2353 | (2.173) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 1,213.8600 | 1.2139 | 1,203.6000 | 1.2036 | (0.845) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 4,431.6200 | 4.4316 | 4,457.4100 | 4.4574 | 0.582 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | | | Bond Future | 9.8112 | 95.4417 | 9.8154 | 95.4066 | 0.043 | 0.0000 | 0.0000 | 45,596 |
| 2019/10/18 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 2,344.4000 | 2.3444 | 2,294.7800 | 2.2948 | (2.117) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 510.3300 | 0.5103 | 495.7300 | 0.4957 | (2.861) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 1,121.9800 | 1.1220 | 1,076.6600 | 1.0767 | (4.039) | 0 | 0 | 1,260 |
| 2019/10/18 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 67.3300 | 0.0673 | 58.0600 | 0.0581 | (13.768) | 0 | 0 | 1,260 |
| 2019/10/18 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 2,404.4200 | 2.4044 | 2,354.8600 | 2.3549 | (2.061) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 470.3300 | 0.4703 | 455.8300 | 0.4558 | (3.083) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 2,142.7800 | 2.1428 | 2,115.0400 | 2.1150 | (1.295) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.00 | Put | Bond Future | 7,881.2500 | 7.8813 | 7,908.8700 | 7.9089 | 0.350 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | | | Bond Future | 9.8799 | 92.6580 | 9.8843 | 92.6222 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 8.40 | Put | Bond Future | 13,399.5100 | 13.3995 | 13,433.8800 | 13.4339 | 0.257 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 8.40 | Call | Bond Future | 29.0700 | 0.0291 | 27.6200 | 0.0276 | (4.988) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 2,065.5400 | 2.0655 | 2,038.2500 | 2.0382 | (1.321) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 3,213.2200 | 3.2132 | 3,221.7500 | 3.2218 | 0.265 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 3,125.0200 | 3.1250 | 3,133.1000 | 3.1331 | 0.259 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.00 | Call | Bond Future | 272.8700 | 0.2729 | 264.6700 | 0.2647 | (3.005) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 2,104.6800 | 2.1047 | 2,077.1700 | 2.0772 | (1.307) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 3,169.5800 | 3.1696 | 3,177.8900 | 3.1779 | 0.262 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 2,724.5600 | 2.7246 | 2,700.0500 | 2.7000 | (0.900) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 4,399.6400 | 4.3996 | 4,411.3500 | 4.4113 | 0.266 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | | | Bond Future | 9.9514 | 94.3431 | 9.9559 | 94.3067 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 4,444.1500 | 4.4442 | 4,456.0200 | 4.4560 | 0.267 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 2,762.5300 | 2.7625 | 2,737.8600 | 2.7379 | (0.893) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 2,686.8500 | 2.6869 | 2,662.5000 | 2.6625 | (0.906) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 4,489.0400 | 4.4890 | 4,501.0700 | 4.5011 | 0.268 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.02 | Put | Bond Future | 4,544.8900 | 4.5449 | 4,554.8400 | 4.5548 | 0.219 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.03 | Call | Bond Future | 4,574.4200 | 4.5744 | 4,547.1800 | 4.5472 | (0.595) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.04 | Call | Bond Future | 4,615.4900 | 4.6155 | 4,588.1500 | 4.5881 | (0.592) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | | | Bond Future | 10.0214 | 91.5889 | 10.0261 | 91.5518 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.02 | Call | Bond Future | 4,533.5000 | 4.5335 | 4,506.3700 | 4.5064 | (0.598) | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.04 | Put | Bond Future | 4,468.9000 | 4.4689 | 4,478.6400 | 4.4786 | 0.218 | 0 | 0 | 0 |
| 2019/10/18 | 2040 | 06/08/2020 | 10.03 | Put | Bond Future | 4,506.7600 | 4.5068 | 4,516.6000 | 4.5166 | 0.218 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 575.5700 | 0.5756 | 560.3800 | 0.5604 | (2.639) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 1,819.1900 | 1.8192 | 1,815.6600 | 1.8157 | (0.194) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 5,246.6800 | 5.2467 | 5,204.1000 | 5.2041 | (0.812) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | | | Bond Future | 9.8707 | 92.1940 | 9.8750 | 92.1582 | 0.043 | 0.0000 | 0.0000 | 38,312 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 2,159.2400 | 2.1592 | 2,108.2600 | 2.1083 | (2.361) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 598.5800 | 0.5986 | 583.4000 | 0.5834 | (2.536) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 77.6500 | 0.0776 | 70.8700 | 0.0709 | (8.731) | 0 | 0 | 328 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 2,217.4200 | 2.2174 | 2,166.4300 | 2.1664 | (2.300) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 15.5600 | 0.0156 | 12.5600 | 0.0126 | (19.280) | 0 | 0 | 328 |
| 2019/10/18 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 714.4000 | 0.7144 | 675.0700 | 0.6751 | (5.505) | 0 | 0 | 328 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 2,101.6800 | 2.1017 | 2,050.7300 | 2.0507 | (2.424) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 622.3300 | 0.6223 | 607.1800 | 0.6072 | (2.434) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 6,025.7700 | 6.0258 | 6,058.5700 | 6.0586 | 0.544 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 1,908.1500 | 1.9081 | 1,881.4800 | 1.8815 | (1.398) | 0 | 0 | 328 |
| 2019/10/18 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 757.0600 | 0.7571 | 754.6500 | 0.7547 | (0.318) | 0 | 0 | 328 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 3,422.2000 | 3.4222 | 3,431.4200 | 3.4314 | 0.269 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | | | Bond Future | 9.9376 | 89.4769 | 9.9420 | 89.4403 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 7,805.4600 | 7.8055 | 7,832.8300 | 7.8328 | 0.351 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 319.6700 | 0.3197 | 310.4500 | 0.3105 | (2.884) | 0 | 0 | 328 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 3,565.5900 | 3.5656 | 3,575.5100 | 3.5755 | 0.278 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 2,019.7000 | 2.0197 | 1,992.3300 | 1.9923 | (1.355) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 7,287.0500 | 7.2871 | 7,248.0500 | 7.2480 | (0.535) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 2,057.1300 | 2.0571 | 2,029.5300 | 2.0295 | (1.342) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 3,469.8100 | 3.4698 | 3,479.2600 | 3.4793 | 0.272 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 3,374.9100 | 3.3749 | 3,383.9000 | 3.3839 | 0.266 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 1,982.4600 | 1.9825 | 1,955.3200 | 1.9553 | (1.369) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 2,853.6900 | 2.8537 | 2,828.3600 | 2.8284 | (0.888) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 4,577.9800 | 4.5780 | 4,590.0700 | 4.5901 | 0.264 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 1,125.2100 | 1.1252 | 1,109.9800 | 1.1100 | (1.354) | 0 | 0 | 556 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 1,298.8500 | 1.2988 | 1,282.2400 | 1.2822 | (1.279) | 0 | 0 | 100 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 3,535.1500 | 3.5351 | 3,507.2700 | 3.5073 | (0.789) | 0 | 0 | 100 |
| 2019/10/18 | 2044 | 07/05/2020 | | | Bond Future | 10.0069 | 91.1041 | 10.0115 | 91.0670 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 4,484.8500 | 4.4849 | 4,496.6200 | 4.4966 | 0.262 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 2,778.3900 | 2.7784 | 2,753.3800 | 2.7534 | (0.900) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 7,120.3300 | 7.1203 | 7,140.8200 | 7.1408 | 0.288 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 4,531.2200 | 4.5312 | 4,543.1500 | 4.5431 | 0.263 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 7,584.4300 | 7.5844 | 7,606.3000 | 7.6063 | 0.288 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 4,042.6200 | 4.0426 | 4,052.8600 | 4.0529 | 0.253 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 3,755.3100 | 3.7553 | 3,764.5300 | 3.7645 | 0.246 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 9,308.5900 | 9.3086 | 9,271.5700 | 9.2716 | (0.398) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 2,815.9100 | 2.8159 | 2,790.7400 | 2.7907 | (0.894) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 3,245.9200 | 3.2459 | 3,219.0600 | 3.2191 | (0.828) | 0 | 0 | 556 |
| 2019/10/18 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 8,933.4700 | 8.9335 | 8,896.6700 | 8.8967 | (0.412) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 1,270.7800 | 1.2708 | 1,271.0800 | 1.2711 | 0.024 | 0 | 0 | 556 |
| 2019/10/18 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 1,158.0300 | 1.1580 | 1,158.1100 | 1.1581 | 0.007 | 0 | 0 | 100 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 1,261.5200 | 1.2615 | 1,247.9400 | 1.2479 | (1.076) | 0 | 0 | 140 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 3,069.5200 | 3.0695 | 3,046.7400 | 3.0467 | (0.742) | 0 | 0 | 140 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 3,868.9200 | 3.8689 | 3,843.3800 | 3.8434 | (0.660) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | | | Bond Future | 10.0748 | 88.4149 | 10.0795 | 88.3772 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 3,792.9800 | 3.7930 | 3,767.6700 | 3.7677 | (0.667) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 5,552.1400 | 5.5521 | 5,564.5900 | 5.5646 | 0.224 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 10,581.8000 | 10.5818 | 10,605.9800 | 10.6060 | 0.229 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 6,519.2200 | 6.5192 | 6,534.2000 | 6.5342 | 0.230 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 5,461.8600 | 5.4619 | 5,474.0800 | 5.4741 | 0.224 | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 8,775.0000 | 8.7750 | 8,740.4000 | 8.7404 | (0.394) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 2,311.1000 | 2.3111 | 2,314.2600 | 2.3143 | 0.137 | 0 | 0 | 140 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 3,831.0200 | 3.8310 | 3,805.5900 | 3.8056 | (0.664) | 0 | 0 | 0 |
| 2019/10/18 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 5,507.0100 | 5.5070 | 5,519.3400 | 5.5193 | 0.224 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | 2046 | 07/11/2019 | | | Bond Future | 111.3254 | 111.3254 | 111.3275 | 111.3275 | 0.002 | 0.0000 | 0.0000 | 18,567 |
| 2019/10/18 | 2046 | 06/02/2020 | | | Bond Future | 113.3664 | 113.3664 | 113.3683 | 113.3683 | 0.002 | 0.0000 | 0.0000 | 602 |
| 2019/10/18 | 2046 | 07/05/2020 | | | Bond Future | 113.7074 | 113.7074 | 113.7095 | 113.7095 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2046 | 06/08/2020 | | | Bond Future | 115.8499 | 115.8499 | 115.8520 | 115.8520 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2050 | 07/11/2019 | | | Bond Future | 115.3566 | 115.3566 | 115.8185 | 115.8185 | 0.400 | 0.0000 | 0.0000 | 10,531 |
| 2019/10/18 | 2050 | 06/02/2020 | | | Bond Future | 115.6357 | 115.6357 | 116.1062 | 116.1062 | 0.407 | 0.0000 | 0.0000 | 2,421 |
| 2019/10/18 | 2050 | 07/05/2020 | | | Bond Future | 117.7667 | 117.7667 | 118.2459 | 118.2459 | 0.407 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 2050 | 06/08/2020 | | | Bond Future | 118.1058 | 118.1058 | 118.5939 | 118.5939 | 0.413 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL37 | 07/11/2019 | | | Index Future | 667.9080 | 667.9080 | 667.8760 | 667.8760 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL37 | 06/02/2020 | | | Index Future | 679.9880 | 679.9880 | 679.9540 | 679.9540 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL37 | 07/05/2020 | | | Index Future | 692.3580 | 692.3580 | 692.3240 | 692.3240 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL37 | 06/08/2020 | | | Index Future | 705.2440 | 705.2440 | 705.2100 | 705.2100 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL7T | 07/11/2019 | | | Index Future | 776.6500 | 776.6500 | 776.5280 | 776.5280 | (0.016) | 0.0000 | 0.0000 | 120 |
| 2019/10/18 | AL7T | 06/02/2020 | | | Index Future | 790.6970 | 790.6970 | 790.5710 | 790.5710 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL7T | 07/05/2020 | | | Index Future | 805.0800 | 805.0800 | 804.9530 | 804.9530 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | AL7T | 06/08/2020 | | | Index Future | 820.0650 | 820.0650 | 819.9350 | 819.9350 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ALBI | 07/11/2019 | | | Index Future | 696.7270 | 696.7270 | 696.5870 | 696.5870 | (0.020) | 0.0000 | 0.0000 | 213 |
| 2019/10/18 | ALBI | 06/02/2020 | | | Index Future | 709.3280 | 709.3280 | 709.1840 | 709.1840 | (0.020) | 0.0000 | 0.0000 | 208 |
| 2019/10/18 | ALBI | 07/05/2020 | | | Index Future | 722.2310 | 722.2310 | 722.0860 | 722.0860 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ALBI | 06/08/2020 | | | Index Future | 735.6740 | 735.6740 | 735.5260 | 735.5260 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C040 | 06/10/2015 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | CS26 | 02/04/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES33 | 07/11/2019 | | | Bond Future | 10.7409 | 78.0920 | 10.7396 | 78.0993 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES33 | 06/02/2020 | | | Bond Future | 10.8535 | 79.5043 | 10.8522 | 79.5117 | (0.012) | 0.0000 | 0.0000 | 350 |
| 2019/10/18 | ES33 | 07/05/2020 | | | Bond Future | 10.9665 | 77.1568 | 10.9652 | 77.1644 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES33 | 06/08/2020 | | | Bond Future | 11.0780 | 78.5929 | 11.0766 | 78.6006 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES42 | 07/11/2019 | | | Bond Future | 11.0999 | 79.0569 | 11.1038 | 79.0310 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES42 | 06/02/2020 | | | Bond Future | 11.2082 | 80.4867 | 11.2122 | 80.4603 | 0.036 | 0.0000 | 0.0000 | 4,919 |
| 2019/10/18 | ES42 | 07/05/2020 | | | Bond Future | 11.3213 | 77.6863 | 11.3254 | 77.6594 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | ES42 | 06/08/2020 | | | Bond Future | 11.4315 | 79.1322 | 11.4358 | 79.1048 | 0.037 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 166,240.0000 | 16.6240 | 164,960.0000 | 16.4960 | (0.770) | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | | | GOVI | 689.5240 | 689.5240 | 689.3960 | 689.3960 | (0.019) | 0.0000 | 0.0000 | 1,229 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 166,140.0000 | 16.6140 | 164,860.0000 | 16.4860 | (0.770) | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 166,040.0000 | 16.6040 | 164,760.0000 | 16.4760 | (0.771) | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 11,550.0000 | 1.1550 | 12,870.0000 | 1.2870 | 11.429 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | | | GOVI | 701.9950 | 701.9950 | 701.8630 | 701.8630 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 11,450.0000 | 1.1450 | 12,770.0000 | 1.2770 | 11.528 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 11,350.0000 | 1.1350 | 12,670.0000 | 1.2670 | 11.630 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | | | GOVI | 714.7650 | 714.7650 | 714.6320 | 714.6320 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 52,350.0000 | 5.2350 | 53,680.0000 | 5.3680 | 2.541 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 52,150.0000 | 5.2150 | 53,480.0000 | 5.3480 | 2.550 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 52,250.0000 | 5.2250 | 53,580.0000 | 5.3580 | 2.545 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.12 | Put | GOVI | 520.0000 | 0.0520 | 1,870.0000 | 0.1870 | 259.615 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | | | GOVI | 728.0680 | 728.0680 | 727.9330 | 727.9330 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.14 | Put | GOVI | 720.0000 | 0.0720 | 2,070.0000 | 0.2070 | 187.500 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.13 | Put | GOVI | 620.0000 | 0.0620 | 1,970.0000 | 0.1970 | 217.742 | 0 | 0 | 0 |
| 2019/10/18 | GOVI | 06/08/2020 | 728.12 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IGOV | 07/11/2019 | | | Index Future | 261.9420 | 261.9420 | 261.9740 | 261.9740 | 0.012 | 0.0000 | 0.0000 | 1,071 |
| 2019/10/18 | IGOV | 06/02/2020 | | | Index Future | 266.7440 | 266.7440 | 266.7760 | 266.7760 | 0.012 | 0.0000 | 0.0000 | 49 |
| 2019/10/18 | IGOV | 07/05/2020 | | | Index Future | 271.6600 | 271.6600 | 271.6930 | 271.6930 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IGOV | 06/08/2020 | | | Index Future | 276.7780 | 276.7780 | 276.8120 | 276.8120 | 0.012 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7000 | 102.7000 | 102.7000 | 102.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5600 | 98.5600 | 98.5600 | 98.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9700 | 101.9700 | 101.9700 | 101.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7600 | 98.7600 | 98.7600 | 98.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.3500 | 95.3500 | 95.3600 | 95.3600 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.3000 | 94.3000 | 94.3100 | 94.3100 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.2100 | 93.2100 | 93.2200 | 93.2200 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.0700 | 93.0700 | 93.0900 | 93.0900 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.0200 | 95.0200 | 95.0400 | 95.0400 | 0.021 | 0.0000 | 0.0000 | 51 |
| 2019/10/18 | IS05 | 15/03/2022 | | | Interest Rate Swap | 94.9200 | 94.9200 | 94.9500 | 94.9500 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 21/06/2022 | | | Interest Rate Swap | 95.8600 | 95.8600 | 95.8900 | 95.8900 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.5700 | 99.5700 | 99.6200 | 99.6200 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.6100 | 100.6100 | 100.6600 | 100.6600 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 22/03/2023 | | | Interest Rate Swap | 93.6700 | 93.6700 | 93.7300 | 93.7300 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 20/06/2023 | | | Interest Rate Swap | 99.5800 | 99.5800 | 99.6400 | 99.6400 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8100 | 94.8100 | 94.8800 | 94.8800 | 0.074 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.0400 | 90.0400 | 90.0900 | 90.0900 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 16/03/2026 | | | Interest Rate Swap | 86.8300 | 86.8300 | 86.9100 | 86.9100 | 0.092 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 15/06/2026 | | | Interest Rate Swap | 85.4000 | 85.4000 | 85.5200 | 85.5200 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 21/09/2026 | | | Interest Rate Swap | 87.5000 | 87.5000 | 87.6500 | 87.6500 | 0.171 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 21/12/2026 | | | Interest Rate Swap | 91.3300 | 91.3300 | 91.4900 | 91.4900 | 0.175 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 15/03/2027 | | | Interest Rate Swap | 89.8000 | 89.8000 | 89.9700 | 89.9700 | 0.189 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 21/06/2027 | | | Interest Rate Swap | 91.8900 | 91.8900 | 92.0600 | 92.0600 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 20/09/2027 | | | Interest Rate Swap | 97.4400 | 97.4400 | 97.6100 | 97.6100 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 20/12/2027 | | | Interest Rate Swap | 97.7800 | 97.7800 | 97.9500 | 97.9500 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 22/03/2028 | | | Interest Rate Swap | 91.1000 | 91.1000 | 91.2700 | 91.2700 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 20/06/2028 | | | Interest Rate Swap | 98.4800 | 98.4800 | 98.6500 | 98.6500 | 0.173 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | IS10 | 19/09/2028 | | | Interest Rate Swap | 91.8400 | 91.8400 | 92.0200 | 92.0200 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 1,977.7500 | 1.9778 | 1,963.0800 | 1.9631 | (0.742) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | | | Bond Future | 7.2932 | 102.8642 | 7.2981 | 102.8499 | 0.067 | 0.0000 | 0.0000 | 55,418 |
| 2019/10/18 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 2,005.9800 | 2.0060 | 1,991.3300 | 1.9913 | (0.730) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 2.5500 | 0.0026 | 2.2000 | 0.0022 | (13.725) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 2.3800 | 0.0024 | 2.0500 | 0.0021 | (13.866) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 2,034.2200 | 2.0342 | 2,019.5800 | 2.0196 | (0.720) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 2.2200 | 0.0022 | 1.9000 | 0.0019 | (14.414) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 1,020.7800 | 1.0208 | 1,008.4300 | 1.0084 | (1.210) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | | | Bond Future | 7.2964 | 104.7246 | 7.3018 | 104.7099 | 0.074 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 981.5100 | 0.9815 | 969.3200 | 0.9693 | (1.242) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 377.9500 | 0.3780 | 380.4700 | 0.3805 | 0.667 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 363.4400 | 0.3634 | 365.8000 | 0.3658 | 0.649 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 1,001.0800 | 1.0011 | 988.8000 | 0.9888 | (1.227) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 370.6300 | 0.3706 | 373.0600 | 0.3731 | 0.656 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 1,306.1900 | 1.3062 | 1,314.8900 | 1.3149 | 0.666 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | | | Bond Future | 7.2831 | 102.6969 | 7.2891 | 102.6821 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 353.1900 | 0.3532 | 347.1100 | 0.3471 | (1.721) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 1,321.5700 | 1.3216 | 1,330.3700 | 1.3304 | 0.666 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 363.2400 | 0.3632 | 357.0600 | 0.3571 | (1.701) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 343.5600 | 0.3436 | 337.5800 | 0.3376 | (1.741) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 1,337.3600 | 1.3374 | 1,346.2600 | 1.3463 | 0.665 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.26 | Call | Bond Future | 971.0800 | 0.9711 | 961.7500 | 0.9617 | (0.961) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | | | Bond Future | 7.2448 | 104.6084 | 7.2513 | 104.5932 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.26 | Put | Bond Future | 935.9500 | 0.9359 | 941.7600 | 0.9418 | 0.621 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.27 | Call | Bond Future | 984.9600 | 0.9850 | 975.5600 | 0.9756 | (0.954) | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.28 | Put | Bond Future | 917.5800 | 0.9176 | 923.2700 | 0.9233 | 0.620 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.27 | Put | Bond Future | 926.7200 | 0.9267 | 932.4600 | 0.9325 | 0.619 | 0 | 0 | 0 |
| 2019/10/18 | R023 | 06/08/2020 | 7.28 | Call | Bond Future | 998.9100 | 0.9989 | 989.4600 | 0.9895 | (0.946) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 2,842.6600 | 2.8427 | 2,830.5700 | 2.8306 | (0.425) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 2,904.3800 | 2.9044 | 2,892.7000 | 2.8927 | (0.402) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 279.1500 | 0.2791 | 260.4300 | 0.2604 | (6.706) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 52.9200 | 0.0529 | 46.3300 | 0.0463 | (12.453) | 0 | 0 | 3,500 |
| 2019/10/18 | R035 | 07/11/2019 | | | Bond Future | 9.5368 | 96.4942 | 9.5360 | 96.5004 | (0.008) | 0.0000 | 0.0000 | 98,111 |
| 2019/10/18 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 255.0500 | 0.2550 | 237.1700 | 0.2372 | (7.010) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 2,781.4000 | 2.7814 | 2,768.8800 | 2.7689 | (0.450) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 4,923.6600 | 4.9237 | 4,914.3000 | 4.9143 | (0.190) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 23.1100 | 0.0231 | 19.9500 | 0.0200 | (13.674) | 0 | 0 | 3,500 |
| 2019/10/18 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 1,132.8100 | 1.1328 | 1,103.9300 | 1.1039 | (2.549) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 1,004.1800 | 1.0042 | 981.5000 | 0.9815 | (2.259) | 0 | 0 | 3,500 |
| 2019/10/18 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 266.8300 | 0.2668 | 248.5400 | 0.2485 | (6.855) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 5,009.2800 | 5.0093 | 5,008.8900 | 5.0089 | (0.008) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 2,440.2700 | 2.4403 | 2,432.3600 | 2.4324 | (0.324) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 2,466.8400 | 2.4668 | 2,452.7700 | 2.4528 | (0.570) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | | | Bond Future | 9.6083 | 98.2393 | 9.6075 | 98.2455 | (0.009) | 0.0000 | 0.0000 | 5,086 |
| 2019/10/18 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 2,502.8000 | 2.5028 | 2,488.7100 | 2.4887 | (0.563) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 2,479.7300 | 2.4797 | 2,471.8400 | 2.4718 | (0.318) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 2,401.1300 | 2.4011 | 2,393.2000 | 2.3932 | (0.330) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 2,539.1700 | 2.5392 | 2,525.0600 | 2.5251 | (0.556) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 3,545.1600 | 3.5452 | 3,540.6200 | 3.5406 | (0.128) | 0 | 0 | 5,000 |
| 2019/10/18 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 1,012.0700 | 1.0121 | 1,004.6500 | 1.0047 | (0.733) | 0 | 0 | 5,000 |
| 2019/10/18 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 3,992.9300 | 3.9929 | 3,981.6100 | 3.9816 | (0.284) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 2,491.5200 | 2.4915 | 2,486.5800 | 2.4866 | (0.198) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | | | Bond Future | 9.6751 | 95.5228 | 9.6742 | 95.5292 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 5,731.8900 | 5.7319 | 5,720.9200 | 5.7209 | (0.191) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 1,392.8400 | 1.3928 | 1,388.2600 | 1.3883 | (0.329) | 0 | 0 | 5,000 |
| 2019/10/18 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 2,991.0400 | 2.9910 | 2,980.1100 | 2.9801 | (0.365) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 8,526.5400 | | 8.5265 | 8,525.5100 | 8.5255 | (0.012) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 2,526.8700 | | 2.5269 | 2,521.9400 | 2.5219 | (0.195) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 4,033.6200 | | 4.0336 | 4,022.2900 | 4.0223 | (0.281) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 2,562.2000 | | 2.5622 | 2,557.2700 | 2.5573 | (0.192) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 3,952.3100 | | 3.9523 | 3,940.9900 | 3.9410 | (0.286) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 8,047.4300 | | 8.0474 | 8,035.9900 | 8.0360 | (0.142) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 4,104.9300 | | 4.1049 | 4,094.1200 | 4.0941 | (0.263) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | | | Bond Future | 9.7388 | | 97.3008 | 9.7379 | 97.3073 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 2,403.0800 | | 2.4031 | 2,398.1600 | 2.3982 | (0.205) | 0 | 0 | 24,761 |
| 2019/10/18 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 5,418.4100 | | 5.4184 | 5,414.1200 | 5.4141 | (0.079) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 5,458.8400 | | 5.4588 | 5,454.5700 | 5.4546 | (0.078) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 4,136.4100 | | 4.1364 | 4,125.5800 | 4.1256 | (0.262) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 9,294.0100 | | 9.2940 | 9,283.2400 | 9.2832 | (0.116) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 1,628.3900 | | 1.6284 | 1,624.1400 | 1.6241 | (0.261) | 0 | 0 | 3,000 |
| 2019/10/18 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 4,073.6700 | | 4.0737 | 4,062.8800 | 4.0629 | (0.265) | 0 | 0 | 0 |
| 2019/10/18 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 5,378.1200 | | 5.3781 | 5,373.8100 | 5.3738 | (0.080) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 3,848.0700 | | 3.8481 | 3,877.3800 | 3.8774 | 0.762 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.20 | Call | Bond Future | 544.3300 | | 0.5443 | 542.1100 | 0.5421 | (0.408) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 623.1400 | | 0.6231 | 621.9800 | 0.6220 | (0.186) | 0 | 0 | 4,955 |
| 2019/10/18 | R186 | 07/11/2019 | | | Bond Future | 8.2516 | | 116.0231 | 8.2460 | 116.0550 | (0.068) | 0.0000 | 0.0000 | 124,241 |
| 2019/10/18 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 13.9500 | | 0.0140 | 11.3000 | 0.0113 | (18.996) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.25 | Put | Bond Future | 688.5000 | | 0.6885 | 656.1800 | 0.6562 | (4.694) | 0 | 0 | 3,750 |
| 2019/10/18 | R186 | 07/11/2019 | 8.25 | Call | Bond Future | 679.3900 | | 0.6794 | 679.0300 | 0.6790 | (0.053) | 0 | 0 | 3,750 |
| 2019/10/18 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 2,738.5700 | | 2.7386 | 2,762.8300 | 2.7628 | 0.886 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 55.8900 | | 0.0559 | 48.1900 | 0.0482 | (13.777) | 0 | 0 | 4,955 |
| 2019/10/18 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 3,901.5700 | | 3.9016 | 3,931.0200 | 3.9310 | 0.755 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 12.1400 | | 0.0121 | 9.7800 | 0.0098 | (19.440) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.20 | Put | Bond Future | 838.7200 | | 0.8387 | 804.5400 | 0.8045 | (4.075) | 0 | 0 | 7,500 |
| 2019/10/18 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 746.2500 | | 0.7463 | 713.1300 | 0.7131 | (4.438) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 13.0200 | | 0.0130 | 10.5100 | 0.0105 | (19.278) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 3,955.1000 | | 3.9551 | 3,984.7000 | 3.9847 | 0.748 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.11 | Put | Bond Future | 2,133.6600 | | 2.1337 | 2,107.5800 | 2.1076 | (1.222) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.50 | Call | Bond Future | 2,220.1300 | | 2.2201 | 2,233.2600 | 2.2333 | 0.591 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 2,471.7800 | | 2.4718 | 2,486.1800 | 2.4862 | 0.583 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | | | Bond Future | 8.2971 | | 112.8172 | 8.2912 | 112.8496 | (0.071) | 0.0000 | 0.0000 | 5,040 |
| 2019/10/18 | R186 | 06/02/2020 | 8.11 | Call | Bond Future | 1,094.8900 | | 1.0949 | 1,101.2200 | 1.1012 | 0.578 | 0 | 0 | 1,007 |
| 2019/10/18 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 2,398.7300 | | 2.3987 | 2,412.7700 | 2.4128 | 0.585 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 1,013.7200 | | 1.0137 | 995.3500 | 0.9953 | (1.812) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 9.00 | Put | Bond Future | 442.6000 | | 0.4426 | 431.5800 | 0.4316 | (2.490) | 0 | 0 | 1,007 |
| 2019/10/18 | R186 | 06/02/2020 | 8.50 | Put | Bond Future | 1,107.1600 | | 1.1072 | 1,087.8800 | 1.0879 | (1.741) | 0 | 0 | 1,007 |
| 2019/10/18 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 978.2000 | | 0.9782 | 960.1900 | 0.9602 | (1.841) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 9.00 | Call | Bond Future | 4,237.5800 | | 4.2376 | 4,258.9700 | 4.2590 | 0.505 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 2,435.2600 | | 2.4353 | 2,449.4700 | 2.4495 | 0.584 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 995.9500 | | 0.9959 | 977.7500 | 0.9778 | (1.827) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 4,182.2900 | | 4.1823 | 4,200.8900 | 4.2009 | 0.445 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 2,306.0500 | | 2.3060 | 2,283.7100 | 2.2837 | (0.969) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 2,846.6800 | | 2.8467 | 2,822.0100 | 2.8220 | (0.867) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R186 | 07/05/2020 | | | Bond Future | 8.3441 | 114.8691 | 8.3379 | 114.9023 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 1,455.1700 | 1.4552 | 1,463.5700 | 1.4636 | 0.577 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 2,877.6700 | 2.8777 | 2,852.8800 | 2.8529 | (0.861) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 1,107.9800 | 1.1080 | 1,093.3900 | 1.0934 | (1.317) | 0 | 0 | 6,000 |
| 2019/10/18 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 1,962.8800 | 1.9629 | 1,973.7300 | 1.9737 | 0.553 | 0 | 0 | 6,000 |
| 2019/10/18 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 1,478.4700 | 1.4785 | 1,486.9900 | 1.4870 | 0.576 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 1,431.7700 | 1.4318 | 1,440.0500 | 1.4400 | 0.578 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 2,908.5800 | 2.9086 | 2,883.6700 | 2.8837 | (0.856) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 4,642.6900 | 4.6427 | 4,613.0700 | 4.6131 | (0.638) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 574.8000 | 0.5748 | 578.3700 | 0.5784 | 0.621 | 0 | 0 | 6,000 |
| 2019/10/18 | R186 | 06/08/2020 | 8.38 | Put | Bond Future | 2,632.8200 | 2.6328 | 2,611.8600 | 2.6119 | (0.796) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | | | Bond Future | 8.3857 | 111.7023 | 8.3792 | 111.7361 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | 8.37 | Call | Bond Future | 2,573.3900 | 2.5734 | 2,586.0800 | 2.5861 | 0.493 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | 8.37 | Put | Bond Future | 2,654.6500 | 2.6546 | 2,633.5900 | 2.6336 | (0.793) | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | 8.38 | Call | Bond Future | 2,603.2600 | 2.6033 | 2,616.0500 | 2.6161 | 0.491 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | 8.36 | Call | Bond Future | 2,543.2700 | 2.5433 | 2,555.8600 | 2.5559 | 0.495 | 0 | 0 | 0 |
| 2019/10/18 | R186 | 06/08/2020 | 8.36 | Put | Bond Future | 2,676.2600 | 2.6763 | 2,655.1000 | 2.6551 | (0.791) | 0 | 0 | 0 |
| 2019/10/18 | R197 | 07/11/2019 | | | Bond Future | 308.5880 | 308.5880 | 308.5868 | 308.5868 | 0.000 | 0.0000 | 0.0000 | 1,557 |
| 2019/10/18 | R197 | 06/02/2020 | | | Bond Future | 306.5902 | 306.5902 | 306.5886 | 306.5886 | (0.001) | 0.0000 | 0.0000 | 990 |
| 2019/10/18 | R197 | 07/05/2020 | | | Bond Future | 312.2400 | 312.2400 | 312.2388 | 312.2388 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R197 | 06/08/2020 | | | Bond Future | 310.3303 | 310.3303 | 310.3290 | 310.3290 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R202 | 07/11/2019 | | | Bond Future | 233.3644 | 233.3644 | 233.3677 | 233.3677 | 0.001 | 0.0000 | 0.0000 | 8,373 |
| 2019/10/18 | R202 | 06/02/2020 | | | Bond Future | 233.5766 | 233.5766 | 233.5797 | 233.5797 | 0.001 | 0.0000 | 0.0000 | 700 |
| 2019/10/18 | R202 | 07/05/2020 | | | Bond Future | 237.8811 | 237.8811 | 237.8847 | 237.8847 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R202 | 06/08/2020 | | | Bond Future | 238.2240 | 238.2240 | 238.2275 | 238.2275 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 846.9600 | 0.8470 | 847.6800 | 0.8477 | 0.085 | 0 | 0 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | | | Bond Future | 6.8142 | 102.4015 | 6.8183 | 102.4008 | 0.060 | 0.0000 | 0.0000 | 3,123 |
| 2019/10/18 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 848.7600 | 0.8488 | 849.4800 | 0.8495 | 0.085 | 0 | 0 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 850.5700 | 0.8506 | 851.2900 | 0.8513 | 0.085 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 295.1400 | 0.2951 | 292.9300 | 0.2929 | (0.749) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 10.5000 | 0.0105 | 9.7300 | 0.0097 | (7.333) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | | | Bond Future | 6.6104 | 100.9649 | 6.6115 | 100.9633 | 0.017 | 0.0000 | 0.0000 | 11,215 |
| 2019/10/18 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 307.0900 | 0.3071 | 304.9300 | 0.3049 | (0.703) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 8.2800 | 0.0083 | 7.6200 | 0.0076 | (7.971) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 9.3100 | 0.0093 | 8.6000 | 0.0086 | (7.626) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 283.3400 | 0.2833 | 281.0700 | 0.2811 | (0.801) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 363.7700 | 0.3638 | 364.8400 | 0.3648 | 0.294 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 22.7700 | 0.0228 | 22.2300 | 0.0222 | (2.372) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | | | Bond Future | 6.4435 | 102.7909 | 6.4450 | 102.7892 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 24.0600 | 0.0241 | 23.5000 | 0.0235 | (2.328) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 373.3500 | 0.3734 | 374.4400 | 0.3744 | 0.292 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 25.5400 | 0.0255 | 24.9600 | 0.0250 | (2.271) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 354.3900 | 0.3544 | 355.4400 | 0.3554 | 0.296 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 1,180.9200 | 1.1809 | 1,182.4800 | 1.1825 | 0.132 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | | | Bond Future | 6.1708 | 101.2572 | 6.1726 | 101.2556 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.0900 | 0.0001 | 0.0900 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 1,163.5400 | 1.1635 | 1,165.1100 | 1.1651 | 0.135 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 1,172.2200 | 1.1722 | 1,173.7900 | 1.1738 | 0.134 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.0800 | 0.0001 | 0.0700 | 0.0001 | (12.500) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.57 | Put | Bond Future | 191.9100 | 0.1919 | 192.4400 | 0.1924 | 0.276 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | | | Bond Future | 5.6181 | 103.1418 | 5.6206 | 103.1403 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.56 | Call | Bond Future | 158.7000 | 0.1587 | 157.6600 | 0.1577 | (0.655) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.56 | Put | Bond Future | 194.8500 | 0.1948 | 195.3900 | 0.1954 | 0.277 | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.57 | Call | Bond Future | 161.9900 | 0.1620 | 160.9400 | 0.1609 | (0.648) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.55 | Call | Bond Future | 155.4400 | 0.1554 | 154.4100 | 0.1544 | (0.663) | 0 | 0 | 0 |
| 2019/10/18 | R208 | 06/08/2020 | 5.55 | Put | Bond Future | 197.8200 | 0.1978 | 198.3700 | 0.1984 | 0.278 | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 2,163.6000 | 2.1636 | 2,150.4800 | 2.1505 | (0.606) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.77 | Put | Bond Future | 362.2900 | 0.3623 | 343.0100 | 0.3430 | (5.322) | 0 | 0 | 8,000 |
| 2019/10/18 | R209 | 07/11/2019 | 9.33 | Call | Bond Future | 396.4700 | 0.3965 | 379.2900 | 0.3793 | (4.333) | 0 | 0 | 8,000 |
| 2019/10/18 | R209 | 07/11/2019 | | | Bond Future | 9.5293 | 73.7968 | 9.5286 | 73.8013 | (0.007) | 0.0000 | 0.0000 | 100,287 |
| 2019/10/18 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 2,063.4500 | 2.0634 | 2,049.6300 | 2.0496 | (0.670) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 319.0600 | 0.3191 | 300.7900 | 0.3008 | (5.726) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.50 | Put | Bond Future | 1,020.0100 | 1.0200 | 995.5500 | 0.9956 | (2.398) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.50 | Call | Bond Future | 827.5900 | 0.8276 | 807.5800 | 0.8076 | (2.418) | 0 | 0 | 5,000 |
| 2019/10/18 | R209 | 07/11/2019 | 8.92 | Put | Bond Future | 4,182.0900 | 4.1821 | 4,174.4600 | 4.1745 | (0.182) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 8.92 | Call | Bond Future | 24.0300 | 0.0240 | 20.8500 | 0.0208 | (13.233) | 0 | 0 | 8,000 |
| 2019/10/18 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 292.7500 | 0.2927 | 275.1800 | 0.2752 | (6.002) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.77 | Call | Bond Future | 1,916.3600 | 1.9164 | 1,901.5300 | 1.9015 | (0.774) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.33 | Put | Bond Future | 1,720.3300 | 1.7203 | 1,698.7000 | 1.6987 | (1.257) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 2,113.3500 | 2.1134 | 2,099.8800 | 2.0999 | (0.637) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 305.6900 | 0.3057 | 287.7700 | 0.2878 | (5.862) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 2,375.7100 | 2.3757 | 2,363.8200 | 2.3638 | (0.500) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | | | Bond Future | 9.5898 | 75.1315 | 9.5890 | 75.1360 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 1,889.7100 | 1.8897 | 1,882.3400 | 1.8823 | (0.390) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 2,409.2300 | 2.4092 | 2,397.3300 | 2.3973 | (0.494) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 1,921.6200 | 1.9216 | 1,914.2600 | 1.9143 | (0.383) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 1,858.2400 | 1.8582 | 1,850.8700 | 1.8509 | (0.397) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 2,443.2800 | 2.4433 | 2,431.3800 | 2.4314 | (0.487) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 2,265.8600 | 2.2659 | 2,261.1400 | 2.2611 | (0.208) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | | | Bond Future | 9.6514 | 73.3468 | 9.6506 | 73.3515 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 2,204.9300 | 2.2049 | 2,200.2000 | 2.2002 | (0.215) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 3,511.2400 | 3.5112 | 3,501.8400 | 3.5018 | (0.268) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 3,440.9300 | 3.4409 | 3,431.5400 | 3.4315 | (0.273) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 2,235.2900 | 2.2353 | 2,230.5600 | 2.2306 | (0.212) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 3,475.9400 | 3.4759 | 3,466.5400 | 3.4665 | (0.270) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.55 | Put | Bond Future | 34,805.2800 | 34.8053 | 34,800.5200 | 34.8005 | (0.014) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.56 | Call | Bond Future | 0.4900 | 0.0005 | 0.4800 | 0.0005 | (2.041) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R209 | 06/08/2020 | | | Bond Future | 9.7102 | 74.7119 | 9.7095 | 74.7167 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.57 | Call | Bond Future | 0.5000 | 0.0005 | 0.4900 | 0.0005 | (2.000) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.57 | Put | Bond Future | 34,588.4700 | 34.5885 | 34,583.7100 | 34.5837 | (0.014) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.55 | Call | Bond Future | 0.4700 | 0.0005 | 0.4600 | 0.0005 | (2.128) | 0 | 0 | 0 |
| 2019/10/18 | R209 | 06/08/2020 | 5.56 | Put | Bond Future | 34,696.8100 | 34.6968 | 34,692.0500 | 34.6920 | (0.014) | 0 | 0 | 0 |
| 2019/10/18 | R210 | 07/11/2019 | | | Bond Future | 188.5151 | 188.5151 | 188.5174 | 188.5174 | 0.001 | 0.0000 | 0.0000 | 1,055 |
| 2019/10/18 | R210 | 06/02/2020 | | | Bond Future | 191.9712 | 191.9712 | 191.9732 | 191.9732 | 0.001 | 0.0000 | 0.0000 | 1,077 |
| 2019/10/18 | R210 | 07/05/2020 | | | Bond Future | 192.8590 | 192.8590 | 192.8613 | 192.8613 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R210 | 06/08/2020 | | | Bond Future | 196.4928 | 196.4928 | 196.4951 | 196.4951 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R212 | 07/11/2019 | | | Bond Future | 162.1457 | 162.1457 | 162.1450 | 162.1450 | 0.000 | 0.0000 | 0.0000 | 7,384 |
| 2019/10/18 | R212 | 06/02/2020 | | | Bond Future | 162.8724 | 162.8724 | 162.8715 | 162.8715 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R212 | 07/05/2020 | | | Bond Future | 165.8737 | 165.8737 | 165.8730 | 165.8730 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R212 | 06/08/2020 | | | Bond Future | 166.7056 | 166.7056 | 166.7049 | 166.7049 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 93.2500 | 0.0932 | 89.8900 | 0.0899 | (3.603) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 2,914.0200 | 2.9140 | 2,852.1600 | 2.8522 | (2.123) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | | | Bond Future | 9.1202 | 86.6325 | 9.1296 | 86.5741 | 0.102 | 0.0000 | 0.0000 | 23,319 |
| 2019/10/18 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 2,968.7400 | 2.9687 | 2,906.9200 | 2.9069 | (2.082) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 98.3900 | 0.0984 | 94.9900 | 0.0950 | (3.456) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 3,023.6500 | 3.0237 | 2,961.8700 | 2.9619 | (2.043) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 88.3700 | 0.0884 | 85.0500 | 0.0851 | (3.757) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 2,214.3400 | 2.2143 | 2,172.8100 | 2.1728 | (1.876) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 1,717.7400 | 1.7177 | 1,736.1500 | 1.7362 | 1.072 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | | | Bond Future | 9.1846 | 88.1993 | 9.1943 | 88.1397 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 2,248.8600 | 2.2489 | 2,207.0400 | 2.2070 | (1.860) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 1,664.6400 | 1.6646 | 1,682.4800 | 1.6825 | 1.072 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 1,691.1200 | 1.6911 | 1,709.2500 | 1.7093 | 1.072 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 2,179.9000 | 2.1799 | 2,138.6500 | 2.1387 | (1.892) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 3,364.2000 | 3.3642 | 3,392.8700 | 3.3929 | 0.852 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 1,903.4600 | 1.9035 | 1,871.7200 | 1.8717 | (1.667) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | | | Bond Future | 9.2443 | 86.2517 | 9.2543 | 86.1910 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 1,930.7500 | 1.9307 | 1,898.7600 | 1.8988 | (1.657) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 3,398.8000 | 3.3988 | 3,427.7200 | 3.4277 | 0.851 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 1,958.2600 | 1.9583 | 1,926.0100 | 1.9260 | (1.647) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 3,329.8800 | 3.3299 | 3,358.2900 | 3.3583 | 0.853 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.31 | Call | Bond Future | 3,318.7100 | 3.3187 | 3,280.9800 | 3.2810 | (1.137) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | | | Bond Future | 9.3001 | 87.8570 | 9.3105 | 87.7952 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.29 | Call | Bond Future | 3,252.6500 | 3.2526 | 3,215.3000 | 3.2153 | (1.148) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.29 | Put | Bond Future | 3,313.0600 | 3.3131 | 3,337.4900 | 3.3375 | 0.737 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.31 | Put | Bond Future | 3,260.1400 | 3.2601 | 3,284.1900 | 3.2842 | 0.738 | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.30 | Call | Bond Future | 3,285.6100 | 3.2856 | 3,248.0700 | 3.2481 | (1.143) | 0 | 0 | 0 |
| 2019/10/18 | R213 | 06/08/2020 | 9.30 | Put | Bond Future | 3,286.5000 | 3.2865 | 3,310.7400 | 3.3107 | 0.738 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 403.2600 | 0.4033 | 390.9200 | 0.3909 | (3.060) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/11/2019 | | | Bond Future | 9.7806 | 72.1391 | 9.7849 | 72.1100 | 0.044 | 0.0000 | 0.0000 | 16,236 |
| 2019/10/18 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 1,952.8100 | 1.9528 | 1,911.2600 | 1.9113 | (2.128) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 419.6700 | 0.4197 | 407.2800 | 0.4073 | (2.952) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 2,002.0200 | 2.0020 | 1,960.5200 | 1.9605 | (2.073) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 1,904.0700 | 1.9041 | 1,862.4800 | 1.8625 | (2.184) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 436.6400 | 0.4366 | 424.2100 | 0.4242 | (2.847) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 1,901.3100 | 1.9013 | 1,877.5800 | 1.8776 | (1.248) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | | | Bond Future | 9.8469 | 73.4438 | 9.8513 | 73.4140 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 1,838.1200 | 1.8381 | 1,814.7300 | 1.8147 | (1.272) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 2,767.5000 | 2.7675 | 2,773.8700 | 2.7739 | 0.230 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 2,693.7100 | 2.6937 | 2,699.7400 | 2.6997 | 0.224 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 1,869.5000 | 1.8695 | 1,845.9300 | 1.8459 | (1.261) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 2,730.3400 | 2.7303 | 2,736.5300 | 2.7365 | 0.227 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 3,492.9800 | 3.4930 | 3,501.6100 | 3.5016 | 0.247 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | | | Bond Future | 9.9088 | 71.4814 | 9.9134 | 71.4513 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 2,528.2000 | 2.5282 | 2,506.7800 | 2.5068 | (0.847) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 3,528.6300 | 3.5286 | 3,537.3900 | 3.5374 | 0.248 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 2,560.4800 | 2.5605 | 2,538.9300 | 2.5389 | (0.842) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 2,496.3400 | 2.4963 | 2,475.0400 | 2.4750 | (0.853) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 3,564.8000 | 3.5648 | 3,573.6800 | 3.5737 | 0.249 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.98 | Put | Bond Future | 3,807.8900 | 3.8079 | 3,815.8400 | 3.8158 | 0.209 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.97 | Call | Bond Future | 3,853.3900 | 3.8534 | 3,830.6500 | 3.8306 | (0.590) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | | | Bond Future | 9.9678 | 72.8119 | 9.9725 | 72.7811 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.98 | Call | Bond Future | 3,887.7600 | 3.8878 | 3,864.9300 | 3.8649 | (0.587) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.97 | Put | Bond Future | 3,839.2400 | 3.8392 | 3,847.2800 | 3.8473 | 0.209 | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.99 | Call | Bond Future | 3,922.0000 | 3.9220 | 3,899.0900 | 3.8991 | (0.584) | 0 | 0 | 0 |
| 2019/10/18 | R214 | 06/08/2020 | 9.99 | Put | Bond Future | 3,776.5100 | 3.7765 | 3,784.3800 | 3.7844 | 0.208 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 2,060.8300 | 2.0608 | 2,008.8100 | 2.0088 | (2.524) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 692.8800 | 0.6929 | 677.7100 | 0.6777 | (2.189) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | | | Bond Future | 9.8560 | 91.2552 | 9.8602 | 91.2184 | 0.043 | 0.0000 | 0.0000 | 89,546 |
| 2019/10/18 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 2,119.1100 | 2.1191 | 2,067.0300 | 2.0670 | (2.458) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 641.0700 | 0.6411 | 625.7700 | 0.6258 | (2.387) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 666.5600 | 0.6666 | 651.3200 | 0.6513 | (2.286) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 2,003.2300 | 2.0032 | 1,951.2800 | 1.9513 | (2.593) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 3,726.8100 | 3.7268 | 3,737.5800 | 3.7376 | 0.289 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | | | Bond Future | 9.9242 | 92.9057 | 9.9286 | 92.8681 | 0.045 | 0.0000 | 0.0000 | 400 |
| 2019/10/18 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 1,871.9500 | 1.8719 | 1,845.1300 | 1.8451 | (1.433) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 3,777.3200 | 3.7773 | 3,788.3500 | 3.7883 | 0.292 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 1,910.0900 | 1.9101 | 1,883.0200 | 1.8830 | (1.417) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 3,676.8500 | 3.6769 | 3,687.3700 | 3.6874 | 0.286 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 1,834.2200 | 1.8342 | 1,807.6600 | 1.8077 | (1.448) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 2,900.1000 | 2.9001 | 2,874.1400 | 2.8741 | (0.895) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 4,688.1900 | 4.6882 | 4,700.7200 | 4.7007 | 0.267 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | | | Bond Future | 9.9879 | 90.1556 | 9.9924 | 90.1174 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 4,591.5900 | 4.5916 | 4,603.7900 | 4.6038 | 0.266 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 2,822.6300 | 2.8226 | 2,797.0000 | 2.7970 | (0.908) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 4,639.8200 | 4.6398 | 4,652.1900 | 4.6522 | 0.267 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 2,861.3600 | 2.8614 | 2,835.5700 | 2.8356 | (0.901) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 11,236.2800 | 11.2363 | 11,258.8100 | 11.2588 | 0.201 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/18 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 6,121.8800 | 6.1219 | 6,090.6800 | 6.0907 | (0.510) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | | | Bond Future | 10.0488 | 91.8336 | 10.0535 | 91.7948 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 9,487.4100 | 9.4874 | 9,506.4000 | 9.5064 | 0.200 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 2,386.4900 | 2.3865 | 2,366.6800 | 2.3667 | (0.830) | 0 | 0 | 20,640 |
| 2019/10/18 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 6,030.0100 | 6.0300 | 5,998.9900 | 5.9990 | (0.514) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 4,951.4900 | 4.9515 | 4,959.2700 | 4.9593 | 0.157 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 1,709.3300 | 1.7093 | 1,693.0600 | 1.6931 | (0.952) | 0 | 0 | 3,000 |
| 2019/10/18 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 4,880.9100 | 4.8809 | 4,888.5100 | 4.8885 | 0.156 | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 6,076.0500 | 6.0761 | 6,044.9400 | 6.0449 | (0.512) | 0 | 0 | 0 |
| 2019/10/18 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 4,916.2400 | 4.9162 | 4,923.9300 | 4.9239 | 0.156 | 0 | 0 | 0 |

Total **1115861**