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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2019 TO 01/04/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/04/01 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2025 | 02/05/2019 | | | Bond Future | 133.4244 | 133.4244 | 133.6054 | 133.6054 | 0.136 | 0.0000 | 0.0000 | 691 |
| 2019/04/01 | 2025 | 01/08/2019 | | | Bond Future | 134.4756 | 134.4756 | 134.6599 | 134.6599 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2025 | 07/11/2019 | | | Bond Future | 137.3110 | 137.3110 | 137.4990 | 137.4990 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2029 | 02/05/2019 | | | Bond Future | 99.9105 | 99.9105 | 100.0273 | 100.0273 | 0.117 | 0.0000 | 0.0000 | 3,020 |
| 2019/04/01 | 2029 | 01/08/2019 | | | Bond Future | 101.7886 | 101.7886 | 101.9076 | 101.9076 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2029 | 07/11/2019 | | | Bond Future | 102.8272 | 102.8272 | 102.9485 | 102.9485 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 1,922.8300 | 1.9228 | 2,446.6300 | 2.4466 | 27.241 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 2,091.0500 | 2.0910 | 1,536.1400 | 1.5361 | (26.537) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | | | Bond Future | 9.1741 | 94.1875 | 9.0619 | 94.9070 | (1.223) | 0.0000 | 0.0000 | 46,283 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,831.8600 | 1.8319 | 2,343.7800 | 2.3438 | 27.945 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 467.8300 | 0.4678 | 260.2300 | 0.2602 | (44.375) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 6,258.8600 | 6.2589 | 6,969.5600 | 6.9696 | 11.355 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 12.9800 | 0.0130 | 4.1600 | 0.0042 | (67.951) | 0 | 0 | 3,000 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 433.8300 | 0.4338 | 238.1100 | 0.2381 | (45.114) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 320.0600 | 0.3201 | 484.6700 | 0.4847 | 51.431 | 0 | 0 | 3,000 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,877.1100 | 1.8771 | 2,395.0200 | 2.3950 | 27.591 | 0 | 0 | 3,000 |
| 2019/04/01 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 450.5700 | 0.4506 | 248.9600 | 0.2490 | (44.746) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.68 | Call | Bond Future | 3,657.5400 | 3.6575 | 4,178.7800 | 4.1788 | 14.251 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.15 | Put | Bond Future | 2,201.3100 | 2.2013 | 1,808.2200 | 1.8082 | (17.857) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.67 | Put | Bond Future | 4,192.3000 | 4.1923 | 3,620.5000 | 3.6205 | (13.639) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 645.3500 | 0.6453 | 490.1300 | 0.4901 | (24.052) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | | | Bond Future | 9.2374 | 91.9299 | 9.1209 | 92.6628 | (1.261) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.35 | Put | Bond Future | 5,982.3800 | 5.9824 | 5,323.1000 | 5.3231 | (11.020) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.35 | Call | Bond Future | 198.0700 | 0.1981 | 271.6200 | 0.2716 | 37.133 | 0 | 0 | 2,025 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.22 | Put | Bond Future | 1,979.0200 | 1.9790 | 1,612.6600 | 1.6127 | (18.512) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.22 | Call | Bond Future | 1,870.2800 | 1.8703 | 2,236.7500 | 2.2368 | 19.594 | 0 | 0 | 5,400 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.69 | Call | Bond Future | 3,702.1500 | 3.7021 | 4,226.1600 | 4.2262 | 14.154 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.69 | Put | Bond Future | 926.4500 | 0.9264 | 717.6300 | 0.7176 | (22.540) | 0 | 0 | 5,400 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.68 | Put | Bond Future | 941.9400 | 0.9419 | 730.3500 | 0.7303 | (22.463) | 0 | 0 | 4,800 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.15 | Call | Bond Future | 1,652.3700 | 1.6524 | 1,992.1100 | 1.9921 | 20.561 | 0 | 0 | 2,025 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 4,778.0100 | 4.7780 | 5,357.7400 | 5.3577 | 12.133 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 656.0900 | 0.6561 | 498.7100 | 0.4987 | (23.988) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.67 | Call | Bond Future | 548.1100 | 0.5481 | 709.1400 | 0.7091 | 29.379 | 0 | 0 | 5,400 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 4,729.7000 | 4.7297 | 5,307.3100 | 5.3073 | 12.212 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.27 | Put | Bond Future | 1,831.5300 | 1.8315 | 1,484.0100 | 1.4840 | (18.974) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.27 | Call | Bond Future | 2,035.5200 | 2.0355 | 2,420.8300 | 2.4208 | 18.929 | 0 | 0 | 4,800 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.77 | Put | Bond Future | 3,708.9300 | 3.7089 | 3,171.8400 | 3.1718 | (14.481) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 8.77 | Call | Bond Future | 720.7900 | 0.7208 | 916.5300 | 0.9165 | 27.156 | 0 | 0 | 4,800 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 634.7900 | 0.6348 | 481.6900 | 0.4817 | (24.118) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 4,681.5100 | 4.6815 | 5,256.9600 | 5.2570 | 12.292 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 2,099.7800 | 2.0998 | 1,789.2000 | 1.7892 | (14.791) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | | | Bond Future | 9.2896 | 93.8456 | 9.1685 | 94.5935 | (1.304) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,283.5100 | 3.2835 | 3,718.2400 | 3.7182 | 13.240 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 2,123.9800 | 2.1240 | 1,810.8000 | 1.8108 | (14.745) | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,319.6900 | 3.3197 | 3,757.0200 | 3.7570 | 13.174 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,247.2300 | 3.2472 | 3,679.3700 | 3.6794 | 13.308 | 0 | 0 | 0 |
| 2019/04/01 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 2,148.1200 | 2.1481 | 1,832.3500 | 1.8324 | (14.700) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 526.4100 | 0.5264 | 297.0700 | 0.2971 | (43.567) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 1,966.0000 | 1.9660 | 2,512.4000 | 2.5124 | 27.792 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | | | Bond Future | 9.4032 | 92.3038 | 9.2912 | 93.0860 | (1.191) | 0.0000 | 0.0000 | 42,118 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 2,014.5100 | 2.0145 | 2,567.4200 | 2.5674 | 27.446 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 545.7900 | 0.5458 | 309.9400 | 0.3099 | (43.213) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 2,063.4200 | 2.0634 | 2,622.7400 | 2.6227 | 27.106 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 507.5100 | 0.5075 | 284.5800 | 0.2846 | (43.926) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 4,983.6900 | 4.9837 | 5,599.0500 | 5.5990 | 12.347 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 768.6700 | 0.7687 | 589.6600 | 0.5897 | (23.288) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | | | Bond Future | 9.4645 | 94.0162 | 9.3487 | 94.8129 | (1.224) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 780.9600 | 0.7810 | 599.5700 | 0.5996 | (23.227) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 5,035.3500 | 5.0354 | 5,653.0900 | 5.6531 | 12.268 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 4,931.9900 | 4.9320 | 5,544.9500 | 5.5450 | 12.428 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 793.2800 | 0.7933 | 609.4900 | 0.6095 | (23.168) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,650.5600 | 3.6506 | 4,121.5400 | 4.1215 | 12.902 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 2,428.9400 | 2.4289 | 2,084.0300 | 2.0840 | (14.200) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | | | Bond Future | 9.5225 | 91.8121 | 9.4023 | 92.6252 | (1.262) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,689.7400 | 3.6897 | 4,163.4700 | 4.1635 | 12.839 | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 2,375.1900 | 2.3752 | 2,035.8000 | 2.0358 | (14.289) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 2,401.9400 | 2.4019 | 2,059.8000 | 2.0598 | (14.244) | 0 | 0 | 0 |
| 2019/04/01 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,611.5700 | 3.6116 | 4,079.7800 | 4.0798 | 12.964 | 0 | 0 | 0 |
| 2019/04/01 | 2033 | 02/05/2019 | | | Bond Future | 101.9714 | 101.9714 | 102.1817 | 102.1817 | 0.206 | 0.0000 | 0.0000 | 6,090 |
| 2019/04/01 | 2033 | 01/08/2019 | | | Bond Future | 103.8881 | 103.8881 | 104.1023 | 104.1023 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2033 | 07/11/2019 | | | Bond Future | 104.8950 | 104.8950 | 105.1135 | 105.1135 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 847.6500 | 0.8477 | 491.9800 | 0.4920 | (41.960) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | | | Bond Future | 9.6899 | 92.2422 | 9.5678 | 93.1966 | (1.260) | 0.0000 | 0.0000 | 52,038 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 1,723.5800 | 1.7236 | 2,313.4400 | 2.3134 | 34.223 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 876.0400 | 0.8760 | 511.5900 | 0.5116 | (41.602) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 1,771.5600 | 1.7716 | 2,370.2000 | 2.3702 | 33.792 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 1,676.3600 | 1.6764 | 2,257.3100 | 2.2573 | 34.655 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 905.2900 | 0.9053 | 531.9300 | 0.5319 | (41.242) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 5,129.4600 | 5.1295 | 5,855.2900 | 5.8553 | 14.150 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | | | Bond Future | 9.7557 | 89.6983 | 9.6296 | 90.6703 | (1.292) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 5,018.9600 | 5.0190 | 5,738.5200 | 5.7385 | 14.337 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 1,070.2200 | 1.0702 | 817.8100 | 0.8178 | (23.585) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 1,038.1200 | 1.0381 | 791.9800 | 0.7920 | (23.710) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 5,074.1300 | 5.0741 | 5,796.8400 | 5.7968 | 14.243 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 1,054.0500 | 1.0541 | 804.7900 | 0.8048 | (23.648) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 4,023.6200 | 4.0236 | 4,592.0500 | 4.5920 | 14.127 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | | | Bond Future | 9.8131 | 91.5676 | 9.6829 | 92.5596 | (1.327) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 3,938.1700 | 3.9382 | 4,499.9000 | 4.4999 | 14.264 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 2,912.6500 | 2.9126 | 2,482.3500 | 2.4824 | (14.773) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 2,849.8100 | 2.8498 | 2,426.2100 | 2.4262 | (14.864) | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 3,980.9300 | 3.9809 | 4,546.0200 | 4.5460 | 14.195 | 0 | 0 | 0 |
| 2019/04/01 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 2,881.2200 | 2.8812 | 2,454.2800 | 2.4543 | (14.818) | 0 | 0 | 0 |
| 2019/04/01 | 2038 | 02/05/2019 | | | Bond Future | 121.0478 | 121.0478 | 120.9026 | 120.9026 | (0.120) | 0.0000 | 0.0000 | 11,059 |
| 2019/04/01 | 2038 | 01/08/2019 | | | Bond Future | 121.6843 | 121.6843 | 121.5362 | 121.5362 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2038 | 07/11/2019 | | | Bond Future | 124.2500 | 124.2500 | 124.0986 | 124.0986 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 1,741.3400 | 1.7413 | 2,426.7600 | 2.4268 | 39.362 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 989.8800 | 0.9899 | 555.3300 | 0.5553 | (43.899) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 605.4800 | 0.6055 | 962.0700 | 0.9621 | 58.894 | 0 | 0 | 1,150 |
| 2019/04/01 | 2040 | 02/05/2019 | | | Bond Future | 9.7951 | 95.3604 | 9.6629 | 96.4698 | (1.350) | 0.0000 | 0.0000 | 23,899 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 1,791.6600 | 1.7917 | 2,487.5700 | 2.4876 | 38.842 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 925.9100 | 0.9259 | 512.4500 | 0.5124 | (44.654) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 302.7800 | 0.3028 | 135.0900 | 0.1351 | (55.383) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 3,573.7900 | 3.5738 | 4,515.4700 | 4.5155 | 26.350 | 0 | 0 | 1,150 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 2,249.8400 | 2.2498 | 1,497.0600 | 1.4971 | (33.459) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 957.5400 | 0.9575 | 533.5900 | 0.5336 | (44.275) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 1,691.6100 | 1.6916 | 2,366.4300 | 2.3664 | 39.892 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 5,104.5000 | 5.1045 | 5,938.8800 | 5.9389 | 16.346 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 1,136.0400 | 1.1360 | 844.2800 | 0.8443 | (25.682) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | | | Bond Future | 9.8614 | 92.6241 | 9.7250 | 93.7541 | (1.383) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 1,154.4100 | 1.1544 | 858.7900 | 0.8588 | (25.608) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 5,162.5800 | 5.1626 | 6,000.8200 | 6.0008 | 16.237 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 5,220.9900 | 5.2210 | 6,063.0400 | 6.0630 | 16.128 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 1,118.1200 | 1.1181 | 830.1700 | 0.8302 | (25.753) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 4,138.2700 | 4.1383 | 4,785.1600 | 4.7852 | 15.632 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 3,216.6000 | 3.2166 | 2,714.0700 | 2.7141 | (15.623) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | | | Bond Future | 9.9198 | 94.5542 | 9.7789 | 95.7076 | (1.420) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 3,251.0700 | 3.2511 | 2,744.6500 | 2.7446 | (15.577) | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 4,183.6000 | 4.1836 | 4,834.3800 | 4.8344 | 15.556 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 4,228.8400 | 4.2288 | 4,883.5000 | 4.8835 | 15.481 | 0 | 0 | 0 |
| 2019/04/01 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 3,182.1600 | 3.1822 | 2,683.5100 | 2.6835 | (15.670) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,039.8200 | 2.0398 | 2,749.3200 | 2.7493 | 34.782 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | | | Bond Future | 9.7635 | 92.8964 | 9.6364 | 93.9931 | (1.301) | 0.0000 | 0.0000 | 38,276 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 885.6600 | 0.8857 | 498.4800 | 0.4985 | (43.717) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,094.1600 | 2.0942 | 2,813.3600 | 2.8134 | 34.343 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 827.9800 | 0.8280 | 460.0700 | 0.4601 | (44.435) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 856.4300 | 0.8564 | 478.9500 | 0.4790 | (44.076) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,149.1400 | 2.1491 | 2,877.9100 | 2.8779 | 33.910 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 9.86 | Put | Bond Future | 2,463.8200 | 2.4638 | 1,947.8500 | 1.9478 | (20.942) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.53 | Call | Bond Future | 6,461.5100 | 6.4615 | 7,358.6600 | 7.3587 | 13.885 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 1,021.6100 | 1.0216 | 759.2600 | 0.7593 | (25.680) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | | | Bond Future | 9.8254 | 90.2395 | 9.6945 | 91.3565 | (1.333) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 5,601.2800 | 5.6013 | 6,452.3000 | 6.4523 | 15.193 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 1,038.4000 | | 1.0384 | 772.4800 | 0.7725 | (25.609) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 9.86 | Call | Bond Future | 2,754.8800 | | 2.7549 | 3,355.8500 | 3.3558 | 21.815 | 0 | 0 | 100 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.53 | Put | Bond Future | 827.3100 | | 0.8273 | 607.5200 | 0.6075 | (26.567) | 0 | 0 | 100 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 5,661.7700 | | 5.6618 | 6,516.3600 | 6.5164 | 15.094 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 9.36 | Put | Bond Future | 4,991.9000 | | 4.9919 | 4,176.8500 | 4.1769 | (16.327) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 9.36 | Call | Bond Future | 914.9600 | | 0.9150 | 1,216.8500 | 1.2169 | 32.995 | 0 | 0 | 100 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 5,540.9300 | | 5.5409 | 6,388.3500 | 6.3884 | 15.294 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 1,055.4600 | | 1.0555 | 785.9400 | 0.7859 | (25.536) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 3,028.5700 | | 3.0286 | 2,558.6300 | 2.5586 | (15.517) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | | | Bond Future | 9.8796 | | 92.1200 | 9.7445 | 93.2601 | (1.367) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 4,548.6100 | | 4.5486 | 5,214.9300 | 5.2149 | 14.649 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 3,061.9400 | | 3.0619 | 2,588.2300 | 2.5882 | (15.471) | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 4,596.4300 | | 4.5964 | 5,266.5200 | 5.2665 | 14.578 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 4,501.0000 | | 4.5010 | 5,163.5300 | 5.1635 | 14.720 | 0 | 0 | 0 |
| 2019/04/01 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 3,095.6400 | | 3.0956 | 2,618.1400 | 2.6181 | (15.425) | 0 | 0 | 0 |
| 2019/04/01 | 2046 | 02/05/2019 | | | Bond Future | 112.4935 | | 112.4935 | 112.5249 | 112.5249 | 0.028 | 0.0000 | 0.0000 | 12,523 |
| 2019/04/01 | 2046 | 01/08/2019 | | | Bond Future | 114.6081 | | 114.6081 | 114.6400 | 114.6400 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2046 | 07/11/2019 | | | Bond Future | 115.2844 | | 115.2844 | 115.3166 | 115.3166 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2050 | 02/05/2019 | | | Bond Future | 117.6269 | | 117.6269 | 117.6599 | 117.6599 | 0.028 | 0.0000 | 0.0000 | 10,717 |
| 2019/04/01 | 2050 | 01/08/2019 | | | Bond Future | 118.0205 | | 118.0205 | 118.0538 | 118.0538 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 2050 | 07/11/2019 | | | Bond Future | 120.5090 | | 120.5090 | 120.5428 | 120.5428 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL37 | 02/05/2019 | | | Index Future | 631.6380 | | 631.6380 | 633.7990 | 633.7990 | 0.342 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL37 | 01/08/2019 | | | Index Future | 643.3560 | | 643.3560 | 645.5560 | 645.5560 | 0.342 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL37 | 07/11/2019 | | | Index Future | 656.7560 | | 656.7560 | 658.9980 | 658.9980 | 0.341 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL7T | 02/05/2019 | | | Index Future | 730.9920 | | 730.9920 | 735.9830 | 735.9830 | 0.683 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL7T | 01/08/2019 | | | Index Future | 744.5530 | | 744.5530 | 749.6360 | 749.6360 | 0.683 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | AL7T | 07/11/2019 | | | Index Future | 760.0600 | | 760.0600 | 765.2450 | 765.2450 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | ALBI | 02/05/2019 | | | Index Future | 661.4310 | | 661.4310 | 667.2560 | 667.2560 | 0.881 | 0.0000 | 0.0000 | 898 |
| 2019/04/01 | ALBI | 01/08/2019 | | | Index Future | 673.7020 | | 673.7020 | 679.6340 | 679.6340 | 0.881 | 0.0000 | 0.0000 | 38 |
| 2019/04/01 | ALBI | 07/11/2019 | | | Index Future | 687.7340 | | 687.7340 | 693.7850 | 693.7850 | 0.880 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C023 | 28/02/2023 | | | 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 |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C070 | 01/08/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C197 | 07/12/2023 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C207 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C208 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C212 | 31/01/2022 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C223 | 25/01/2023 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C226 | 25/01/2023 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | ES33 | 02/05/2019 | | | Bond Future | 10.8637 | 76.8777 | 10.7462 | 77.5746 | (1.082) | 0.0000 | 0.0000 | 350 |
| 2019/04/01 | ES33 | 01/08/2019 | | | Bond Future | 10.9687 | 78.3039 | 10.8469 | 79.0138 | (1.110) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | ES33 | 07/11/2019 | | | Bond Future | 11.0777 | 76.1392 | 10.9513 | 76.8637 | (1.141) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | ES42 | 02/05/2019 | | | Bond Future | 11.1450 | 78.5049 | 11.0172 | 79.3698 | (1.147) | 0.0000 | 0.0000 | 4,919 |
| 2019/04/01 | ES42 | 01/08/2019 | | | Bond Future | 11.2487 | 79.9613 | 11.1164 | 80.8423 | (1.176) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | ES42 | 07/11/2019 | | | Bond Future | 11.3566 | 77.3609 | 11.2193 | 78.2601 | (1.209) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 71,220.0000 | 7.1220 | 131,310.0000 | 13.1310 | 84.372 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | | | GOVI | 654.9920 | 654.9920 | 661.0010 | 661.0010 | 0.917 | 0.0000 | 0.0000 | 448 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 71,120.0000 | 7.1120 | 131,210.0000 | 13.1210 | 84.491 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 71,320.0000 | 7.1320 | 131,410.0000 | 13.1410 | 84.254 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 284,630.0000 | 28.4630 | 345,830.0000 | 34.5830 | 21.502 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | | | GOVI | 667.1430 | 667.1430 | 673.2630 | 673.2630 | 0.917 | 0.0000 | 0.0000 | 2 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 284,530.0000 | 28.4530 | 345,730.0000 | 34.5730 | 21.509 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 284,730.0000 | 28.4730 | 345,930.0000 | 34.5930 | 21.494 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 81,380.0000 | 8.1380 | 143,820.0000 | 14.3820 | 76.726 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | | | GOVI | 681.0380 | 681.0380 | 687.2820 | 687.2820 | 0.917 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 81,280.0000 | 8.1280 | 143,720.0000 | 14.3720 | 76.821 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 81,180.0000 | 8.1180 | 143,620.0000 | 14.3620 | 76.915 | 0 | 0 | 0 |
| 2019/04/01 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IGOV | 02/05/2019 | | | Index Future | 254.7660 | 254.7660 | 254.7500 | 254.7500 | (0.006) | 0.0000 | 0.0000 | 723 |
| 2019/04/01 | IGOV | 01/08/2019 | | | Index Future | 259.5550 | 259.5550 | 259.5390 | 259.5390 | (0.006) | 0.0000 | 0.0000 | 5 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | IGOV | 07/11/2019 | | | Index Future | 265.0280 | 265.0280 | 265.0090 | 265.0090 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0100 | 102.0100 | 102.0100 | 102.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8600 | 99.8600 | 99.8600 | 99.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7400 | 99.7400 | 99.7400 | 99.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8600 | 101.8600 | 101.8600 | 101.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7900 | 102.7900 | 102.7700 | 102.7700 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.7600 | 98.7600 | 98.7200 | 98.7200 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.3000 | 102.3000 | 102.2500 | 102.2500 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS02 | 21/09/2020 | | | Interest Rate Swap | 99.2600 | 99.2600 | 99.1700 | 99.1700 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.0100 | 96.0100 | 95.9000 | 95.9000 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.1800 | 95.1800 | 95.0200 | 95.0200 | (0.168) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.2900 | 94.2900 | 94.0900 | 94.0900 | (0.212) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.3400 | 94.3400 | 94.1200 | 94.1200 | (0.233) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.4100 | 96.4100 | 96.1900 | 96.1900 | (0.228) | 0.0000 | 0.0000 | 51 |
| 2019/04/01 | IS05 | 15/03/2022 | | | Interest Rate Swap | 96.4400 | 96.4400 | 96.2100 | 96.2100 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 21/06/2022 | | | Interest Rate Swap | 97.5400 | 97.5400 | 97.2900 | 97.2900 | (0.256) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 20/09/2022 | | | Interest Rate Swap | 101.3900 | 101.3900 | 101.1300 | 101.1300 | (0.256) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 20/12/2022 | | | Interest Rate Swap | 102.5700 | 102.5700 | 102.3000 | 102.3000 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 22/03/2023 | | | Interest Rate Swap | 95.8400 | 95.8400 | 95.5500 | 95.5500 | (0.303) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 20/06/2023 | | | Interest Rate Swap | 101.8300 | 101.8300 | 101.5300 | 101.5300 | (0.295) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS05 | 19/09/2023 | | | Interest Rate Swap | 97.2400 | 97.2400 | 96.9200 | 96.9200 | (0.329) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 17/12/2025 | | | Interest Rate Swap | 93.4200 | 93.4200 | 92.9500 | 92.9500 | (0.503) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 16/03/2026 | | | Interest Rate Swap | 90.3500 | 90.3500 | 89.8500 | 89.8500 | (0.553) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 15/06/2026 | | | Interest Rate Swap | 89.0400 | 89.0400 | 88.5200 | 88.5200 | (0.584) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 21/09/2026 | | | Interest Rate Swap | 91.1800 | 91.1800 | 90.6500 | 90.6500 | (0.581) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 21/12/2026 | | | Interest Rate Swap | 94.9800 | 94.9800 | 94.4400 | 94.4400 | (0.569) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 15/03/2027 | | | Interest Rate Swap | 93.5200 | 93.5200 | 92.9600 | 92.9600 | (0.599) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 21/06/2027 | | | Interest Rate Swap | 95.5800 | 95.5800 | 95.0200 | 95.0200 | (0.586) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 20/09/2027 | | | Interest Rate Swap | 101.0600 | 101.0600 | 100.4900 | 100.4900 | (0.564) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 20/12/2027 | | | Interest Rate Swap | 101.4000 | 101.4000 | 100.8200 | 100.8200 | (0.572) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 22/03/2028 | | | Interest Rate Swap | 94.8400 | 94.8400 | 94.2300 | 94.2300 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 20/06/2028 | | | Interest Rate Swap | 102.0900 | 102.0900 | 101.4800 | 101.4800 | (0.598) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | IS10 | 19/09/2028 | | | Interest Rate Swap | 95.5900 | 95.5900 | 94.9300 | 94.9300 | (0.690) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 2,279.5800 | 2.2796 | 2,607.7900 | 2.6078 | 14.398 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 11.0600 | | 0.0111 | 3.5000 | 0.0035 | (68.354) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 02/05/2019 | | | Bond Future | 7.7425 | | 101.4394 | 7.6395 | 101.7749 | (1.329) | 0.0000 | 0.0000 | 66,073 |
| 2019/04/01 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 2,310.7100 | | 2.3107 | 2,639.2400 | 2.6392 | 14.218 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 10.0600 | | 0.0101 | 3.1500 | 0.0032 | (68.688) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 10.5500 | | 0.0105 | 3.3200 | 0.0033 | (68.531) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 2,248.4700 | | 2.2485 | 2,576.3500 | 2.5763 | 14.582 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 3,640.6800 | | 3.6407 | 3,962.1700 | 3.9622 | 8.830 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | | | Bond Future | 7.7560 | | 103.3213 | 7.6449 | 103.6630 | (1.434) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 3,585.7500 | | 3.5857 | 3,906.1700 | 3.9062 | 8.936 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 64.2200 | | 0.0642 | 42.9900 | 0.0430 | (33.058) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 60.4900 | | 0.0605 | 40.3300 | 0.0403 | (33.328) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 3,613.1900 | | 3.6132 | 3,934.1500 | 3.9342 | 8.883 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 62.3300 | | 0.0623 | 41.6400 | 0.0416 | (33.194) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 1,406.1900 | | 1.4062 | 1,618.3900 | 1.6184 | 15.090 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | | | Bond Future | 7.7522 | | 101.5389 | 7.6308 | 101.8874 | (1.567) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 756.3100 | | 0.7563 | 619.9400 | 0.6199 | (18.031) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 1,425.5200 | | 1.4255 | 1,639.0600 | 1.6391 | 14.980 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 1,444.6500 | | 1.4447 | 1,659.5300 | 1.6595 | 14.874 | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 737.9700 | | 0.7380 | 604.2800 | 0.6043 | (18.116) | 0 | 0 | 0 |
| 2019/04/01 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 747.2400 | | 0.7472 | 612.2100 | 0.6122 | (18.070) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 788.1900 | | 0.7882 | 458.9700 | 0.4590 | (41.769) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | | | Bond Future | 9.6083 | | 95.7135 | 9.4913 | 96.6207 | (1.218) | 0.0000 | 0.0000 | 81,891 |
| 2019/04/01 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 1,793.6500 | | 1.7937 | 2,371.6100 | 2.3716 | 32.223 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 1,842.7500 | | 1.8428 | 2,429.0400 | 2.4290 | 31.816 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 761.5700 | | 0.7616 | 440.6800 | 0.4407 | (42.135) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 1,745.1900 | | 1.7452 | 2,314.7100 | 2.3147 | 32.634 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 815.5400 | | 0.8155 | 477.8800 | 0.4779 | (41.403) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 5,087.0700 | | 5.0871 | 5,781.1200 | 5.7811 | 13.643 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 992.2800 | | 0.9923 | 759.2600 | 0.7593 | (23.483) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | | | Bond Future | 9.6702 | | 97.4892 | 9.5494 | 98.4132 | (1.250) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 5,142.3700 | | 5.1424 | 5,839.4500 | 5.8395 | 13.556 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 960.6900 | | 0.9607 | 733.7500 | 0.7338 | (23.623) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 976.3700 | | 0.9764 | 746.4000 | 0.7464 | (23.554) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 5,031.9100 | | 5.0319 | 5,722.9100 | 5.7229 | 13.732 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 3,983.2400 | | 3.9832 | 4,517.3500 | 4.5174 | 13.409 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 4,026.0400 | | 4.0260 | 4,563.3000 | 4.5633 | 13.345 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 2,918.3500 | | 2.9183 | 2,506.3000 | 2.5063 | (14.119) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | | | Bond Future | 9.7323 | | 95.0142 | 9.6072 | 95.9572 | (1.285) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 2,856.6800 | | 2.8567 | 2,450.9300 | 2.4509 | (14.204) | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 3,940.6300 | | 3.9406 | 4,471.5900 | 4.4716 | 13.474 | 0 | 0 | 0 |
| 2019/04/01 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 2,887.3800 | | 2.8874 | 2,478.4800 | 2.4785 | (14.162) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 2,503.8400 | | 2.5038 | 3,076.6700 | 3.0767 | 22.878 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 173.2700 | | 0.1733 | 79.2100 | 0.0792 | (54.285) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 8,123.5700 | | 8.1236 | 8,786.6700 | 8.7867 | 8.163 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 0.7100 | | 0.0007 | 0.1400 | 0.0001 | (80.282) | 0 | 0 | 90 |
| 2019/04/01 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 6,407.6100 | | 6.4076 | 7,068.2600 | 7.0683 | 10.310 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 54.8200 | 0.0548 | 20.7200 | 0.0207 | (62.204) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 755.8000 | 0.7558 | 455.8100 | 0.4558 | (39.692) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | | | Bond Future | 8.6162 | 114.3022 | 8.5037 | 114.9655 | (1.306) | 0.0000 | 0.0000 | 97,930 |
| 2019/04/01 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 2,553.5900 | 2.5536 | 3,129.8800 | 3.1299 | 22.568 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 158.2900 | 0.1583 | 71.2500 | 0.0713 | (54.988) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 954.0800 | 0.9541 | 1,317.4200 | 1.3174 | 38.083 | 0 | 0 | 3,250 |
| 2019/04/01 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 165.6300 | 0.1656 | 75.1300 | 0.0751 | (54.640) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 2,454.3600 | 2.4544 | 3,023.6300 | 3.0236 | 23.194 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 3,964.4200 | 3.9644 | 4,600.6300 | 4.6006 | 16.048 | 0 | 0 | 200 |
| 2019/04/01 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 0.2800 | 0.0003 | 0.0500 | 0.0001 | (82.143) | 0 | 0 | 200 |
| 2019/04/01 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 7,537.2300 | 7.5372 | 8,199.9900 | 8.2000 | 8.793 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 70.4100 | 0.0704 | 27.7000 | 0.0277 | (60.659) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 3.5800 | 0.0036 | 0.9000 | 0.0009 | (74.860) | 0 | 0 | 7,000 |
| 2019/04/01 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 0.4300 | 0.0004 | 0.0800 | 0.0001 | (81.395) | 0 | 0 | 3,250 |
| 2019/04/01 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 3,696.0700 | 3.6961 | 4,325.3000 | 4.3253 | 17.024 | 0 | 0 | 3,250 |
| 2019/04/01 | R186 | 02/05/2019 | 8.90 | Call | Bond Future | 1,934.2700 | 1.9343 | 2,455.5400 | 2.4555 | 26.949 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 631.8800 | 0.6319 | 367.8300 | 0.3678 | (41.788) | 0 | 0 | 4,150 |
| 2019/04/01 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 1,122.5400 | 1.1225 | 1,521.8200 | 1.5218 | 35.569 | 0 | 0 | 200 |
| 2019/04/01 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 42.6100 | 0.0426 | 15.4900 | 0.0155 | (63.647) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 3,430.1400 | 3.4301 | 4,050.7600 | 4.0508 | 18.093 | 0 | 0 | 90 |
| 2019/04/01 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 838.0100 | 0.8380 | 515.9000 | 0.5159 | (38.437) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 860.3800 | 0.8604 | 1,201.6000 | 1.2016 | 39.659 | 0 | 0 | 90 |
| 2019/04/01 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 1,226.8300 | 1.2268 | 815.5700 | 0.8156 | (33.522) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 541.9000 | 0.5419 | 793.9700 | 0.7940 | 46.516 | 0 | 0 | 7,000 |
| 2019/04/01 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 181.3000 | 0.1813 | 83.5300 | 0.0835 | (53.927) | 0 | 0 | 7,500 |
| 2019/04/01 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 2,405.2300 | 2.4052 | 2,970.7900 | 2.9708 | 23.514 | 0 | 0 | 7,000 |
| 2019/04/01 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 7,857.5500 | 7.8575 | 8,520.5300 | 8.5205 | 8.437 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.80 | Put | Bond Future | 430.7000 | 0.4307 | 232.8000 | 0.2328 | (45.948) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 8.80 | Call | Bond Future | 1,503.1000 | 1.5031 | 1,968.5300 | 1.9685 | 30.965 | 0 | 0 | 7,500 |
| 2019/04/01 | R186 | 02/05/2019 | 9.05 | Call | Bond Future | 2,653.7300 | 2.6537 | 3,236.6500 | 3.2367 | 21.966 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 02/05/2019 | 9.05 | Put | Bond Future | 144.3900 | 0.1444 | 63.9800 | 0.0640 | (55.689) | 0 | 0 | 3,250 |
| 2019/04/01 | R186 | 02/05/2019 | 8.90 | Put | Bond Future | 284.1200 | 0.2841 | 142.0600 | 0.1421 | (50.000) | 0 | 0 | 4,100 |
| 2019/04/01 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 97.5700 | 0.0976 | 65.0900 | 0.0651 | (33.289) | 0 | 0 | 6,000 |
| 2019/04/01 | R186 | 01/08/2019 | 8.38 | Call | Bond Future | 913.6400 | 0.9136 | 1,150.3300 | 1.1503 | 25.906 | 0 | 0 | 19,142 |
| 2019/04/01 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 5,166.2800 | 5.1663 | 5,746.5200 | 5.7465 | 11.231 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | | | Bond Future | 8.6691 | 111.1235 | 8.5511 | 111.7990 | (1.361) | 0.0000 | 0.0000 | 60 |
| 2019/04/01 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 2,885.5600 | 2.8856 | 2,417.6600 | 2.4177 | (16.215) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 754.4100 | 0.7544 | 962.0500 | 0.9620 | 27.523 | 0 | 0 | 6,000 |
| 2019/04/01 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 839.5000 | 0.8395 | 637.7100 | 0.6377 | (24.037) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 2,984.5600 | 2.9846 | 3,458.3100 | 3.4583 | 15.873 | 0 | 0 | 6,000 |
| 2019/04/01 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 5,071.3700 | 5.0714 | 5,648.5100 | 5.6485 | 11.380 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 353.9900 | 0.3540 | 255.5900 | 0.2556 | (27.797) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 7,776.5000 | 7.7765 | 8,419.5600 | 8.4196 | 8.269 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 8.38 | Put | Bond Future | 2,578.3200 | 2.5783 | 2,139.4700 | 2.1395 | (17.021) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 8.70 | Put | Bond Future | 1,562.4700 | 1.5625 | 1,243.4500 | 1.2434 | (20.418) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 341.2200 | 0.3412 | 245.9200 | 0.2459 | (27.929) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 8.70 | Call | Bond Future | 1,738.7400 | 1.7387 | 2,095.2600 | 2.0953 | 20.505 | 0 | 0 | 19,142 |
| 2019/04/01 | R186 | 01/08/2019 | 9.22 | Call | Bond Future | 3,699.6900 | 3.6997 | 4,218.2000 | 4.2182 | 14.015 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | R186 | 01/08/2019 | 9.22 | Put | Bond Future | 614.8800 | 0.6149 | 457.8500 | 0.4578 | (25.538) | 0 | 0 | 19,142 |
| 2019/04/01 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 5,118.7100 | 5.1187 | 5,697.4300 | 5.6974 | 11.306 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 347.4700 | 0.3475 | 250.6500 | 0.2507 | (27.864) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 2,978.7900 | 2.9788 | 3,390.4700 | 3.3905 | 13.820 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | | | Bond Future | 8.7122 | 113.4388 | 8.5880 | 114.1282 | (1.426) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 1,728.9700 | 1.7290 | 1,451.2400 | 1.4512 | (16.063) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 3,013.3200 | 3.0133 | 3,427.4200 | 3.4274 | 13.742 | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 1,689.0200 | 1.6890 | 1,416.1400 | 1.4161 | (16.156) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 1,709.0700 | 1.7091 | 1,433.7600 | 1.4338 | (16.109) | 0 | 0 | 0 |
| 2019/04/01 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 3,047.6800 | 3.0477 | 3,464.2100 | 3.4642 | 13.667 | 0 | 0 | 0 |
| 2019/04/01 | R197 | 02/05/2019 | | | Bond Future | 299.5201 | 299.5201 | 299.9687 | 299.9687 | 0.150 | 0.0000 | 0.0000 | 2,350 |
| 2019/04/01 | R197 | 01/08/2019 | | | Bond Future | 297.5956 | 297.5956 | 298.0526 | 298.0526 | 0.154 | 0.0000 | 0.0000 | 40 |
| 2019/04/01 | R197 | 07/11/2019 | | | Bond Future | 303.8707 | 303.8707 | 304.3368 | 304.3368 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R202 | 02/05/2019 | | | Bond Future | 232.6288 | 232.6288 | 232.6929 | 232.6929 | 0.028 | 0.0000 | 0.0000 | 8,706 |
| 2019/04/01 | R202 | 01/08/2019 | | | Bond Future | 232.9889 | 232.9889 | 233.0542 | 233.0542 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R202 | 07/11/2019 | | | Bond Future | 237.9015 | 237.9015 | 237.9676 | 237.9676 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 658.9000 | 0.6589 | 687.6400 | 0.6876 | 4.362 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | | | Bond Future | 6.6391 | 102.6350 | 6.5961 | 102.6637 | (0.647) | 0.0000 | 0.0000 | 6,013 |
| 2019/04/01 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 645.6700 | 0.6457 | 674.4100 | 0.6744 | 4.451 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 652.2900 | 0.6523 | 681.0300 | 0.6810 | 4.406 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.4500 | 0.0005 | 0.2700 | 0.0003 | (40.000) | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 538.2700 | 0.5383 | 567.3100 | 0.5673 | 5.395 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | | | Bond Future | 6.0900 | 100.8978 | 6.0230 | 100.9270 | (1.101) | 0.0000 | 0.0000 | 50 |
| 2019/04/01 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 542.5600 | 0.5426 | 571.6200 | 0.5716 | 5.356 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.4800 | 0.0005 | 0.2800 | 0.0003 | (41.667) | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 546.8500 | 0.5469 | 575.9100 | 0.5759 | 5.314 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.4300 | 0.0004 | 0.2500 | 0.0003 | (41.860) | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 248.4400 | 0.2484 | 218.8500 | 0.2189 | (11.910) | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | | | Bond Future | 3.4605 | 103.0000 | 3.2954 | 103.0297 | (4.772) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0200 | 0.0000 | 0.0700 | 0.0001 | 250.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 250.2400 | 0.2502 | 220.6400 | 0.2206 | (11.829) | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0200 | 0.0000 | 0.0800 | 0.0001 | 300.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0200 | 0.0000 | 0.0700 | 0.0001 | 250.000 | 0 | 0 | 0 |
| 2019/04/01 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 252.0500 | 0.2520 | 222.4500 | 0.2225 | (11.744) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 1,927.1800 | 1.9272 | 2,054.6400 | 2.0546 | 6.614 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | | | Bond Future | 6.9046 | 100.4025 | 6.8318 | 100.5299 | (1.054) | 0.0000 | 0.0000 | 15,592 |
| 2019/04/01 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,944.2400 | 1.9442 | 2,071.7000 | 2.0717 | 6.556 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,961.2900 | 1.9613 | 2,088.7500 | 2.0888 | 6.499 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 2,060.5400 | 2.0605 | 2,188.3200 | 2.1883 | 6.201 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 5.0700 | 0.0051 | 3.1300 | 0.0031 | (38.264) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | | | Bond Future | 6.8045 | 102.2651 | 6.7201 | 102.3949 | (1.240) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 5.3000 | 0.0053 | 3.2800 | 0.0033 | (38.113) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 2,075.2600 | 2.0753 | 2,203.1200 | 2.2031 | 6.161 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 2,045.8300 | 2.0458 | 2,173.5300 | 2.1735 | 6.242 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 5.5400 | 0.0055 | 3.4400 | 0.0034 | (37.906) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 513.7200 | 0.5137 | 600.9300 | 0.6009 | 16.976 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 206.6200 | 0.2066 | 160.8500 | 0.1609 | (22.152) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | | | Bond Future | 6.5914 | 100.9896 | 6.4900 | 101.1219 | (1.537) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 523.5500 | 0.5235 | 611.4000 | 0.6114 | 16.780 | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 199.9700 | 0.2000 | 155.5100 | 0.1555 | (22.233) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 203.1200 | 0.2031 | 158.0200 | 0.1580 | (22.204) | 0 | 0 | 0 |
| 2019/04/01 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 504.2300 | 0.5042 | 590.7700 | 0.5908 | 17.163 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 624.6500 | 0.6247 | 359.2100 | 0.3592 | (42.494) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | | | Bond Future | 9.5458 | 73.2353 | 9.4290 | 74.0115 | (1.224) | 0.0000 | 0.0000 | 101,914 |
| 2019/04/01 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,588.5700 | 1.5886 | 2,092.3300 | 2.0923 | 31.712 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 646.7700 | 0.6468 | 374.3100 | 0.3743 | (42.126) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 10.50 | Call | Bond Future | 5,934.9800 | 5.9350 | 6,696.2200 | 6.6962 | 12.826 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 7,125.6600 | 7.1257 | 7,896.0700 | 7.8961 | 10.812 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 1,631.0900 | 1.6311 | 2,141.8700 | 2.1419 | 31.315 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 10.50 | Put | Bond Future | 22.7300 | 0.0227 | 7.7500 | 0.0078 | (65.904) | 0 | 0 | 11,560 |
| 2019/04/01 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 8.2600 | 0.0083 | 2.4500 | 0.0025 | (70.339) | 0 | 0 | 760 |
| 2019/04/01 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 241.9500 | 0.2420 | 117.7300 | 0.1177 | (51.341) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,837.1000 | 2.8371 | 3,489.1000 | 3.4891 | 22.981 | 0 | 0 | 760 |
| 2019/04/01 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,546.6500 | 1.5466 | 2,043.2800 | 2.0433 | 32.110 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 669.5800 | 0.6696 | 389.9900 | 0.3900 | (41.756) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 1,797.7000 | 1.7977 | 1,260.4900 | 1.2605 | (29.883) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 489.9000 | 0.4899 | 728.9100 | 0.7289 | 48.788 | 0 | 0 | 760 |
| 2019/04/01 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 845.9900 | 0.8460 | 647.8700 | 0.6479 | (23.419) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 9.30 | Call | Bond Future | 1,138.8700 | 1.1389 | 1,420.8200 | 1.4208 | 24.757 | 0 | 0 | 7,560 |
| 2019/04/01 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 4,398.3800 | 4.3984 | 4,995.9600 | 4.9960 | 13.586 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | | | Bond Future | 9.6007 | 74.5940 | 9.4804 | 75.3845 | (1.252) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 4,303.9400 | 4.3039 | 4,896.3600 | 4.8964 | 13.765 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 819.1400 | 0.8191 | 626.1800 | 0.6262 | (23.556) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 9.30 | Put | Bond Future | 3,139.2100 | 3.1392 | 2,630.6200 | 2.6306 | (16.201) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 9.80 | Put | Bond Future | 1,494.8800 | 1.4949 | 1,186.5700 | 1.1866 | (20.624) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 832.4600 | 0.8325 | 636.9400 | 0.6369 | (23.487) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 10.46 | Call | Bond Future | 5,819.5500 | 5.8196 | 6,479.3800 | 6.4794 | 11.338 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 01/08/2019 | 10.46 | Put | Bond Future | 516.3800 | 0.5164 | 385.6700 | 0.3857 | (25.313) | 0 | 0 | 7,560 |
| 2019/04/01 | R209 | 01/08/2019 | 9.80 | Call | Bond Future | 2,778.4300 | 2.7784 | 3,260.6600 | 3.2607 | 17.356 | 0 | 0 | 7,560 |
| 2019/04/01 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 4,351.0900 | 4.3511 | 4,946.1100 | 4.9461 | 13.675 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 3,495.5700 | 3.4956 | 3,959.5000 | 3.9595 | 13.272 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | | | Bond Future | 9.6526 | 72.9944 | 9.5286 | 73.8013 | (1.285) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 3,421.9600 | 3.4220 | 3,880.5000 | 3.8805 | 13.400 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 2,479.9900 | 2.4800 | 2,131.6600 | 2.1317 | (14.046) | 0 | 0 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 2,427.1400 | 2.4271 | 2,084.2000 | 2.0842 | (14.129) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/04/01 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 3,458.7900 | 3.4588 | 3,920.0300 | 3.9200 | 13.335 | 0 | 0 | 0 |
| 2019/04/01 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 2,453.5500 | 2.4535 | 2,107.9200 | 2.1079 | (14.087) | 0 | 0 | 0 |
| 2019/04/01 | R210 | 02/05/2019 | | | Bond Future | 184.8783 | 184.8783 | 185.0023 | 185.0023 | 0.067 | 0.0000 | 0.0000 | 1,628 |
| 2019/04/01 | R210 | 01/08/2019 | | | Bond Future | 188.3536 | 188.3536 | 188.4797 | 188.4797 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R210 | 07/11/2019 | | | Bond Future | 189.6869 | 189.6869 | 189.8153 | 189.8153 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R212 | 02/05/2019 | | | Bond Future | 156.7692 | 156.7692 | 156.9589 | 156.9589 | 0.121 | 0.0000 | 0.0000 | 7,946 |
| 2019/04/01 | R212 | 01/08/2019 | | | Bond Future | 157.4961 | 157.4961 | 157.6893 | 157.6893 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R212 | 07/11/2019 | | | Bond Future | 160.8170 | 160.8170 | 161.0140 | 161.0140 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,723.0200 | 1.7230 | 2,217.5000 | 2.2175 | 28.698 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 506.3400 | 0.5063 | 286.2900 | 0.2863 | (43.459) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | | | Bond Future | 9.2916 | 85.0453 | 9.1797 | 85.7536 | (1.205) | 0.0000 | 0.0000 | 28,756 |
| 2019/04/01 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,766.6700 | 1.7667 | 2,267.2500 | 2.2672 | 28.335 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 469.7600 | 0.4698 | 262.0400 | 0.2620 | (44.218) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 487.7300 | 0.4877 | 273.9100 | 0.2739 | (43.840) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,679.9400 | 1.6799 | 2,168.1900 | 2.1682 | 29.064 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 653.5900 | 0.6536 | 496.3200 | 0.4963 | (24.062) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 4,454.6700 | 4.4547 | 5,016.5700 | 5.0166 | 12.614 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | | | Bond Future | 9.3486 | 86.6231 | 9.2328 | 87.3444 | (1.239) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 4,501.5700 | 4.5016 | 5,065.7000 | 5.0657 | 12.532 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 664.8400 | 0.6648 | 505.3400 | 0.5053 | (23.991) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 4,548.7300 | 4.5487 | 5,115.0500 | 5.1150 | 12.450 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 642.6600 | 0.6427 | 487.5800 | 0.4876 | (24.131) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 2,181.4500 | 2.1815 | 1,870.7800 | 1.8708 | (14.241) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 3,262.3100 | 3.2623 | 3,685.4500 | 3.6855 | 12.971 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | | | Bond Future | 9.4050 | 84.8735 | 9.2849 | 85.6099 | (1.278) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 3,297.9600 | 3.2980 | 3,723.6000 | 3.7236 | 12.906 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 2,205.6600 | 2.2057 | 1,892.4900 | 1.8925 | (14.198) | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 3,334.0300 | 3.3340 | 3,762.1600 | 3.7622 | 12.841 | 0 | 0 | 0 |
| 2019/04/01 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 2,157.7300 | 2.1577 | 1,849.5500 | 1.8496 | (14.283) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 1,568.4600 | 1.5685 | 2,112.7200 | 2.1127 | 34.700 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 1,485.7800 | 1.4858 | 2,014.1800 | 2.0142 | 35.564 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | | | Bond Future | 9.7561 | 71.9856 | 9.6292 | 72.8628 | (1.301) | 0.0000 | 0.0000 | 21,077 |
| 2019/04/01 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 847.8600 | 0.8479 | 499.0800 | 0.4991 | (41.137) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 795.8100 | 0.7958 | 462.8900 | 0.4629 | (41.834) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 1,526.8500 | 1.5269 | 2,063.2300 | 2.0632 | 35.130 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 821.5100 | 0.8215 | 480.7100 | 0.4807 | (41.485) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 933.6700 | 0.9337 | 704.4200 | 0.7044 | (24.554) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | | | Bond Future | 9.8120 | 73.3211 | 9.6815 | 74.2145 | (1.330) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 4,323.7800 | 4.3238 | 4,984.9700 | 4.9850 | 15.292 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 948.3600 | 0.9484 | 716.1600 | 0.7162 | (24.484) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 4,371.6900 | 4.3717 | 5,035.8300 | 5.0358 | 15.192 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 4,276.1400 | 4.2761 | 4,934.3200 | 4.9343 | 15.392 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 963.4100 | 0.9634 | 728.2000 | 0.7282 | (24.414) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 2,614.9100 | 2.6149 | 2,226.0000 | 2.2260 | (14.873) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/04/01 | R214 | 07/11/2019 | | | Bond Future | 9.8680 | 71.5485 | 9.7335 | 72.4603 | (1.363) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 3,585.2300 | 3.5852 | 4,105.1900 | 4.1052 | 14.503 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 2,642.7900 | 2.6428 | 2,250.8800 | 2.2509 | (14.829) | 0 | 0 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 3,622.9700 | 3.6230 | 4,145.9300 | 4.1459 | 14.435 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 3,547.6500 | 3.5476 | 4,064.6000 | 4.0646 | 14.572 | 0 | 0 | 0 |
| 2019/04/01 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 2,670.9200 | 2.6709 | 2,276.0000 | 2.2760 | (14.786) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 787.8100 | 0.7878 | 419.2900 | 0.4193 | (46.778) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | | | Bond Future | 9.7257 | 92.2106 | 9.5937 | 93.3893 | (1.357) | 0.0000 | 0.0000 | 103,381 |
| 2019/04/01 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,304.7600 | 2.3048 | 3,114.9100 | 3.1149 | 35.151 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,363.4200 | 2.3634 | 3,183.4700 | 3.1835 | 34.698 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 815.7000 | 0.8157 | 437.1200 | 0.4371 | (46.412) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 760.7900 | 0.7608 | 402.1700 | 0.4022 | (47.138) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,246.8200 | 2.2468 | 3,046.9100 | 3.0469 | 35.610 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 5,782.8900 | 5.7829 | 6,705.2200 | 6.7052 | 15.949 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 1,052.7100 | 1.0527 | 770.6500 | 0.7706 | (26.794) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | | | Bond Future | 9.7804 | 93.9213 | 9.6446 | 95.1218 | (1.389) | 0.0000 | 0.0000 | 100 |
| 2019/04/01 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 5,845.4300 | 5.8454 | 6,771.5500 | 6.7715 | 15.843 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 1,018.7000 | 1.0187 | 744.2600 | 0.7443 | (26.940) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 1,035.5700 | 1.0356 | 757.3400 | 0.7573 | (26.867) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 5,720.5000 | 5.7205 | 6,639.0000 | 6.6390 | 16.056 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 4,685.5800 | 4.6856 | 5,407.7900 | 5.4078 | 15.413 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 3,145.8700 | 3.1459 | 2,638.6600 | 2.6387 | (16.123) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | | | Bond Future | 9.8351 | 91.4355 | 9.6950 | 92.6608 | (1.424) | 0.0000 | 0.0000 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 4,735.1700 | 4.7352 | 5,461.4600 | 5.4615 | 15.338 | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 3,076.8900 | 3.0769 | 2,577.8600 | 2.5779 | (16.219) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 3,111.0700 | 3.1111 | 2,607.9600 | 2.6080 | (16.172) | 0 | 0 | 0 |
| 2019/04/01 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 4,636.4600 | 4.6365 | 5,354.5700 | 5.3546 | 15.488 | 0 | 0 | 0 |

Total

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