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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2019 TO 29/05/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/05/29 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2025 | 01/08/2019 | | | Bond Future | 136.4933 | 136.4933 | 136.2259 | 136.2259 | (0.196) | 0.0000 | 0.0000 | 1,622 |
| 2019/05/29 | 2025 | 07/11/2019 | | | Bond Future | 139.2709 | 139.2709 | 138.9971 | 138.9971 | (0.197) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2025 | 06/02/2020 | | | Bond Future | 140.5364 | 140.5364 | 140.2565 | 140.2565 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2029 | 01/08/2019 | | | Bond Future | 102.9704 | 102.9704 | 102.9889 | 102.9889 | 0.018 | 0.0000 | 0.0000 | 4,132 |
| 2019/05/29 | 2029 | 07/11/2019 | | | Bond Future | 103.9747 | 103.9747 | 103.9930 | 103.9930 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2029 | 06/02/2020 | | | Bond Future | 106.0168 | 106.0168 | 106.0348 | 106.0348 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 179.2600 | 0.1793 | 209.2000 | 0.2092 | 16.702 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.68 | Call | Bond Future | 3,824.2200 | 3.8242 | 3,535.0000 | 3.5350 | (7.563) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.67 | Put | Bond Future | 3,217.8800 | 3.2179 | 3,491.4400 | 3.4914 | 8.501 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.15 | Put | Bond Future | 1,273.0100 | 1.2730 | 1,428.7500 | 1.4288 | 12.234 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | | | Bond Future | 9.1144 | 92.7038 | 9.1686 | 92.3617 | 0.595 | 0.0000 | 0.0000 | 49,421 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.35 | Put | Bond Future | 5,095.8400 | 5.0958 | 5,416.0400 | 5.4160 | 6.284 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.35 | Call | Bond Future | 85.4300 | 0.0854 | 63.5000 | 0.0635 | (25.670) | 0 | 0 | 2,025 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.22 | Put | Bond Future | 1,082.8300 | 1.0828 | 1,221.3900 | 1.2214 | 12.796 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.22 | Call | Bond Future | 1,747.9900 | 1.7480 | 1,544.4200 | 1.5444 | (11.646) | 0 | 0 | 5,400 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.69 | Call | Bond Future | 3,875.4200 | 3.8754 | 3,584.9400 | 3.5849 | (7.495) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.69 | Put | Bond Future | 325.8200 | 0.3258 | 377.4700 | 0.3775 | 15.852 | 0 | 0 | 5,400 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 5,037.5100 | 5.0375 | 4,725.3200 | 4.7253 | (6.197) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 5,091.5400 | 5.0915 | 4,778.6000 | 4.7786 | (6.146) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 184.3000 | 0.1843 | 215.0200 | 0.2150 | 16.668 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.68 | Put | Bond Future | 334.7200 | 0.3347 | 387.6300 | 0.3876 | 15.807 | 0 | 0 | 4,800 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.67 | Call | Bond Future | 347.5900 | 0.3476 | 279.0200 | 0.2790 | (19.727) | 0 | 0 | 5,400 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.15 | Call | Bond Future | 1,497.9700 | 1.4980 | 1,311.5800 | 1.3116 | (12.443) | 0 | 0 | 2,025 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 174.4200 | 0.1744 | 203.6100 | 0.2036 | 16.735 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 4,983.6200 | 4.9836 | 4,672.2100 | 4.6722 | (6.249) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.77 | Put | Bond Future | 2,718.3600 | 2.7184 | 2,970.0300 | 2.9700 | 9.258 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 8.77 | Call | Bond Future | 504.1200 | 0.5041 | 413.6600 | 0.4137 | (17.944) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.27 | Put | Bond Future | 961.2500 | 0.9613 | 1,088.0100 | 1.0880 | 13.187 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 01/08/2019 | 9.27 | Call | Bond Future | 1,939.1400 | 1.9391 | 1,723.7700 | 1.7238 | (11.106) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 1,477.7500 | 1.4778 | 1,599.8600 | 1.5999 | 8.263 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 1,027.0800 | 1.0271 | 1,117.1900 | 1.1172 | 8.773 | 0 | 0 | 5,500 |
| 2019/05/29 | 2030 | 07/11/2019 | | | Bond Future | 9.1729 | 94.5664 | 9.2294 | 94.2168 | 0.616 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 2,484.6200 | 2.4846 | 2,664.0000 | 2.6640 | 7.220 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 2,030.6700 | 2.0307 | 1,860.4200 | 1.8604 | (8.384) | 0 | 0 | 5,500 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,378.6600 | 3.3787 | 3,152.4700 | 3.1525 | (6.695) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 1,498.2800 | 1.4983 | 1,621.7200 | 1.6217 | 8.239 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 4,439.3000 | 4.4393 | 4,697.8400 | 4.6978 | 5.824 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 791.0000 | 0.7910 | 699.9100 | 0.6999 | (11.516) | 0 | 0 | 5,500 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,418.5100 | 3.4185 | 3,190.9900 | 3.1910 | (6.656) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 4,577.8600 | 4.5779 | 4,318.3400 | 4.3183 | (5.669) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 4,581.9000 | 4.5819 | 4,844.9100 | 4.8449 | 5.740 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,339.2400 | 3.3392 | 3,114.4000 | 3.1144 | (6.733) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 1,519.2800 | 1.5193 | 1,644.0700 | 1.6441 | 8.214 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 2,422.0700 | 2.4221 | 2,598.3100 | 2.5983 | 7.276 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 2,092.9500 | 2.0929 | 1,919.5600 | 1.9196 | (8.284) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 4,310.2900 | 4.3103 | 4,057.2500 | 4.0573 | (5.871) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 1,113.9800 | 1.1140 | 1,210.5700 | 1.2106 | 8.671 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 737.3700 | 0.7374 | 650.7500 | 0.6508 | (11.747) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 2,566.0200 | 2.5660 | 2,390.1700 | 2.3902 | (6.853) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 3,024.1900 | 3.0242 | 3,204.0300 | 3.2040 | 5.947 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | | | Bond Future | 9.2198 | 92.3928 | 9.2785 | 92.0358 | 0.637 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 3,053.9900 | 3.0540 | 3,235.1000 | 3.2351 | 5.930 | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 2,597.5600 | 2.5976 | 2,420.4400 | 2.4204 | (6.819) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 2,628.9700 | 2.6290 | 2,450.5900 | 2.4506 | (6.785) | 0 | 0 | 0 |
| 2019/05/29 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 2,994.3200 | 2.9943 | 3,172.9000 | 3.1729 | 5.964 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 5,065.8600 | 5.0659 | 4,675.8200 | 4.6758 | (7.699) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 267.2700 | 0.2673 | 318.2800 | 0.3183 | 19.086 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | | | Bond Future | 9.3787 | 94.6052 | 9.4431 | 94.1629 | 0.686 | 0.0000 | 0.0000 | 41,446 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 274.1300 | 0.2741 | 326.3300 | 0.3263 | 19.042 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 5,122.9500 | 5.1229 | 4,731.7200 | 4.7317 | (7.637) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 5,008.8700 | 5.0089 | 4,620.0500 | 4.6200 | (7.763) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 281.1600 | 0.2812 | 334.5800 | 0.3346 | 19.000 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,587.5400 | 3.5875 | 3,305.0100 | 3.3050 | (7.875) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 1,830.9500 | 1.8309 | 2,001.9300 | 2.0019 | 9.338 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | | | Bond Future | 9.4437 | 92.3444 | 9.5105 | 91.8926 | 0.708 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,629.1700 | 3.6292 | 3,344.9100 | 3.3449 | (7.833) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 1,782.3100 | 1.7823 | 1,949.8300 | 1.9498 | 9.399 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 1,806.6100 | 1.8066 | 1,975.8600 | 1.9759 | 9.368 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,545.8900 | 3.5459 | 3,265.0900 | 3.2651 | (7.919) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 3,528.8600 | 3.5289 | 3,765.4600 | 3.7655 | 6.705 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | | | Bond Future | 9.4960 | 94.1374 | 9.5653 | 93.6764 | 0.730 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 2,851.9900 | 2.8520 | 2,629.0700 | 2.6291 | (7.816) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 3,563.1700 | 3.5632 | 3,801.3400 | 3.8013 | 6.684 | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 2,885.1200 | 2.8851 | 2,660.6300 | 2.6606 | (7.781) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 2,819.0500 | 2.8190 | 2,597.7100 | 2.5977 | (7.852) | 0 | 0 | 0 |
| 2019/05/29 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 3,597.7400 | 3.5977 | 3,837.4900 | 3.8375 | 6.664 | 0 | 0 | 0 |
| 2019/05/29 | 2033 | 01/08/2019 | | | Bond Future | 105.1292 | 105.1292 | 104.9013 | 104.9013 | (0.217) | 0.0000 | 0.0000 | 6,090 |
| 2019/05/29 | 2033 | 07/11/2019 | | | Bond Future | 106.1025 | 106.1025 | 105.8694 | 105.8694 | (0.220) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2033 | 06/02/2020 | | | Bond Future | 108.1865 | 108.1865 | 107.9481 | 107.9481 | (0.220) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,593.2800 | 4.5933 | 4,254.9500 | 4.2550 | (7.366) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | | | Bond Future | 9.7585 | 89.6769 | 9.8123 | 89.2669 | 0.551 | 0.0000 | 0.0000 | 41,608 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,475.6700 | 4.4757 | 4,140.3700 | 4.1404 | (7.492) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 548.3400 | 0.5483 | 623.0000 | 0.6230 | 13.616 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 523.3500 | 0.5234 | 594.9800 | 0.5950 | 13.687 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,534.3800 | 4.5344 | 4,197.5500 | 4.1975 | (7.428) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 535.7100 | 0.5357 | 608.8400 | 0.6088 | 13.651 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 3,543.6500 | 3.5437 | 3,298.8100 | 3.2988 | (6.909) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | 2037 | 07/11/2019 | | | Bond Future | 9.8248 | 91.4788 | 9.8805 | 91.0600 | 0.567 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 3,457.8900 | 3.4579 | 3,216.3500 | 3.2163 | (6.985) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 2,521.2200 | 2.5212 | 2,698.4500 | 2.6985 | 7.030 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 2,458.6900 | 2.4587 | 2,632.6200 | 2.6326 | 7.074 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 3,500.7700 | 3.5008 | 3,257.5800 | 3.2576 | (6.947) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 2,489.9100 | 2.4899 | 2,665.4900 | 2.6655 | 7.052 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 2,927.9700 | 2.9280 | 2,731.9200 | 2.7319 | (6.696) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 4,563.8000 | 4.5638 | 4,796.6400 | 4.7966 | 5.102 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | | | Bond Future | 9.8810 | 88.9947 | 9.9386 | 88.5672 | 0.583 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 2,962.4900 | 2.9625 | 2,765.0000 | 2.7650 | (6.666) | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 4,479.8400 | 4.4798 | 4,709.8000 | 4.7098 | 5.133 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 4,521.8100 | 4.5218 | 4,753.2100 | 4.7532 | 5.117 | 0 | 0 | 0 |
| 2019/05/29 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 2,893.3700 | 2.8934 | 2,698.7600 | 2.6988 | (6.726) | 0 | 0 | 0 |
| 2019/05/29 | 2038 | 01/08/2019 | | | Bond Future | 121.7009 | 121.7009 | 121.3653 | 121.3653 | (0.276) | 0.0000 | 0.0000 | 11,598 |
| 2019/05/29 | 2038 | 07/11/2019 | | | Bond Future | 124.1776 | 124.1776 | 123.8343 | 123.8343 | (0.276) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2038 | 06/02/2020 | | | Bond Future | 124.9630 | 124.9630 | 124.6121 | 124.6121 | (0.281) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 659.8900 | 0.6599 | 726.9200 | 0.7269 | 10.158 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,564.2300 | 4.5642 | 4,276.8100 | 4.2768 | (6.297) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | | | Bond Future | 9.8688 | 92.5634 | 9.9124 | 92.2076 | 0.441 | 0.0000 | 0.0000 | 28,742 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,625.7600 | 4.6258 | 4,336.9700 | 4.3370 | (6.243) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 674.8100 | 0.6748 | 743.2100 | 0.7432 | 10.136 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,687.3800 | 4.6874 | 4,397.2400 | 4.3972 | (6.190) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 645.1800 | 0.6452 | 710.8600 | 0.7109 | 10.180 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 3,675.6600 | 3.6757 | 3,866.3900 | 3.8664 | 5.189 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 6,388.6600 | 6.3887 | 6,659.3000 | 6.6593 | 4.236 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 2,731.5400 | 2.7315 | 2,885.6200 | 2.8856 | 5.641 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 3,522.4400 | 3.5224 | 3,314.4700 | 3.3145 | (5.904) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | | | Bond Future | 9.9359 | 94.4232 | 9.9810 | 94.0597 | 0.454 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 2,565.3100 | 2.5653 | 2,392.5200 | 2.3925 | (6.736) | 0 | 0 | 1,260 |
| 2019/05/29 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 1,005.9000 | 1.0059 | 913.0200 | 0.9130 | (9.234) | 0 | 0 | 1,260 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 3,567.4800 | 3.5675 | 3,358.0400 | 3.3580 | (5.871) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 2,766.3000 | 2.7663 | 2,921.8500 | 2.9219 | 5.623 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 3,612.5200 | 3.6125 | 3,401.6200 | 3.4016 | (5.838) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 2,696.9000 | 2.6969 | 2,849.5200 | 2.8495 | 5.659 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 3,014.2800 | 3.0143 | 2,844.9700 | 2.8450 | (5.617) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | | | Bond Future | 9.9931 | 91.7458 | 10.0397 | 91.3745 | 0.466 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 2,941.0000 | 2.9410 | 2,774.2500 | 2.7743 | (5.670) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 5,000.9400 | 5.0009 | 5,205.4100 | 5.2054 | 4.089 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 4,908.7800 | 4.9088 | 5,110.6900 | 5.1107 | 4.113 | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 2,977.8300 | 2.9778 | 2,809.7900 | 2.8098 | (5.643) | 0 | 0 | 0 |
| 2019/05/29 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 4,954.9900 | 4.9550 | 5,158.1700 | 5.1582 | 4.101 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 659.5300 | 0.6595 | 726.5000 | 0.7265 | 10.154 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.86 | Put | Bond Future | 2,093.4700 | 2.0935 | 2,267.8700 | 2.2679 | 8.331 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.53 | Call | Bond Future | 5,612.7200 | 5.6127 | 5,300.3600 | 5.3004 | (5.565) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.39 | Call | Bond Future | 466.7900 | 0.4668 | 393.2800 | 0.3933 | (15.748) | 0 | 0 | 228 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | 2044 | 01/08/2019 | | | Bond Future | 9.8865 | 89.7261 | 9.9302 | 89.3626 | 0.441 | 0.0000 | 0.0000 | 42,322 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,723.9100 | 4.7239 | 4,428.7500 | 4.4288 | (6.248) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 674.4800 | 0.6745 | 742.8200 | 0.7428 | 10.132 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,786.2400 | 4.7862 | 4,489.7100 | 4.4897 | (6.195) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.86 | Call | Bond Future | 1,871.0800 | 1.8711 | 1,681.9800 | 1.6820 | (10.106) | 0 | 0 | 100 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.53 | Put | Bond Future | 491.9700 | 0.4920 | 543.1100 | 0.5431 | 10.395 | 0 | 0 | 100 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.39 | Put | Bond Future | 4,785.2400 | 4.7852 | 5,075.2300 | 5.0752 | 6.060 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.74 | Put | Bond Future | 2,642.6800 | 2.6427 | 2,847.7000 | 2.8477 | 7.758 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,661.6600 | 4.6617 | 4,367.8900 | 4.3679 | (6.302) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 689.6400 | 0.6896 | 759.3700 | 0.7594 | 10.111 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.36 | Put | Bond Future | 5,004.5800 | 5.0046 | 5,300.8700 | 5.3009 | 5.920 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.36 | Call | Bond Future | 414.1900 | 0.4142 | 346.9800 | 0.3470 | (16.227) | 0 | 0 | 100 |
| 2019/05/29 | 2044 | 01/08/2019 | 9.74 | Call | Bond Future | 1,403.1600 | 1.4032 | 1,244.6800 | 1.2447 | (11.295) | 0 | 0 | 228 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.27 | Call | Bond Future | 3,992.0000 | 3.9920 | 3,715.1100 | 3.7151 | (6.936) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 01/08/2019 | 10.27 | Put | Bond Future | 879.3400 | 0.8793 | 965.9500 | 0.9659 | 9.849 | 0 | 0 | 228 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 2,736.1000 | 2.7361 | 2,890.9400 | 2.8909 | 5.659 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 6,039.5000 | 6.0395 | 5,765.1300 | 5.7651 | (4.543) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 4,107.5700 | 4.1076 | 4,314.2400 | 4.3142 | 5.031 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | | | Bond Future | 9.9507 | 91.5290 | 9.9958 | 91.1576 | 0.453 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 3,666.7900 | 3.6668 | 3,451.7300 | 3.4517 | (5.865) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 2,771.2200 | 2.7712 | 2,927.5400 | 2.9275 | 5.641 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 1,535.5600 | 1.5356 | 1,632.5700 | 1.6326 | 6.318 | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 3,712.8600 | 3.7129 | 3,496.3200 | 3.4963 | (5.832) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 755.8200 | 0.7558 | 679.7700 | 0.6798 | (10.062) | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 2,337.6900 | 2.3377 | 2,172.9800 | 2.1730 | (7.046) | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 3,620.9700 | 3.6210 | 3,407.4100 | 3.4074 | (5.898) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 2,806.7100 | 2.8067 | 2,964.5300 | 2.9645 | 5.623 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 7,431.1200 | 7.4311 | 7,726.4500 | 7.7264 | 3.974 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 2,963.2900 | 2.9633 | 2,794.1200 | 2.7941 | (5.709) | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 1,893.3100 | 1.8933 | 1,989.1000 | 1.9891 | 5.059 | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 5,033.7600 | 5.0338 | 5,239.9300 | 5.2399 | 4.096 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | | | Bond Future | 10.0053 | 88.9206 | 10.0518 | 88.5414 | 0.465 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 9,097.4300 | 9.0974 | 9,392.9000 | 9.3929 | 3.248 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 1,055.3500 | 1.0553 | 971.5400 | 0.9715 | (7.941) | 0 | 0 | 328 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 5,177.0200 | 5.1770 | 5,387.1300 | 5.3871 | 4.059 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 3,074.9700 | 3.0750 | 2,901.8600 | 2.9019 | (5.630) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 7,867.0100 | 7.8670 | 7,583.5200 | 7.5835 | (3.604) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 3,112.5700 | 3.1126 | 2,938.1400 | 2.9381 | (5.604) | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 5,081.5400 | 5.0815 | 5,289.0100 | 5.2890 | 4.083 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 4,986.6400 | 4.9866 | 5,191.4900 | 5.1915 | 4.108 | 0 | 0 | 0 |
| 2019/05/29 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 3,037.9000 | 3.0379 | 2,866.0900 | 2.8661 | (5.656) | 0 | 0 | 0 |
| 2019/05/29 | 2046 | 01/08/2019 | | | Bond Future | 115.5069 | 115.5069 | 115.3154 | 115.3154 | (0.166) | 0.0000 | 0.0000 | 12,658 |
| 2019/05/29 | 2046 | 07/11/2019 | | | Bond Future | 116.1432 | 116.1432 | 115.9468 | 115.9468 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2046 | 06/02/2020 | | | Bond Future | 118.4242 | 118.4242 | 118.2235 | 118.2235 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 2050 | 01/08/2019 | | | Bond Future | 119.1026 | 119.1026 | 118.6359 | 118.6359 | (0.392) | 0.0000 | 0.0000 | 10,989 |
| 2019/05/29 | 2050 | 07/11/2019 | | | Bond Future | 121.5262 | 121.5262 | 121.0493 | 121.0493 | (0.392) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | 2050 | 06/02/2020 | | | Bond Future | 122.0764 | 122.0764 | 121.5896 | 121.5896 | (0.399) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL37 | 01/08/2019 | | | Index Future | 648.2300 | 648.2300 | 647.0820 | 647.0820 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL37 | 07/11/2019 | | | Index Future | 661.2480 | 661.2480 | 660.0750 | 660.0750 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL37 | 06/02/2020 | | | Index Future | 674.0770 | 674.0770 | 672.8800 | 672.8800 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL7T | 01/08/2019 | | | Index Future | 751.3570 | 751.3570 | 748.9230 | 748.9230 | (0.324) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL7T | 07/11/2019 | | | Index Future | 766.4460 | 766.4460 | 763.9620 | 763.9620 | (0.324) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | AL7T | 06/02/2020 | | | Index Future | 781.3160 | 781.3160 | 778.7820 | 778.7820 | (0.324) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ALBI | 01/08/2019 | | | Index Future | 675.7290 | 675.7290 | 673.3260 | 673.3260 | (0.356) | 0.0000 | 0.0000 | 973 |
| 2019/05/29 | ALBI | 07/11/2019 | | | Index Future | 689.2990 | 689.2990 | 686.8470 | 686.8470 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ALBI | 06/02/2020 | | | Index Future | 702.6730 | 702.6730 | 700.1710 | 700.1710 | (0.356) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C186 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ES33 | 01/08/2019 | | | Bond Future | 10.9219 | 78.5753 | 10.9746 | 78.2696 | 0.482 | 0.0000 | 0.0000 | 350 |
| 2019/05/29 | ES33 | 07/11/2019 | | | Bond Future | 11.0391 | 76.3593 | 11.0939 | 76.0470 | 0.496 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ES33 | 06/02/2020 | | | Bond Future | 11.1446 | 77.8419 | 11.2015 | 77.5231 | 0.511 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ES42 | 01/08/2019 | | | Bond Future | 11.2158 | 80.1789 | 11.2583 | 79.8983 | 0.378 | 0.0000 | 0.0000 | 4,919 |
| 2019/05/29 | ES42 | 07/11/2019 | | | Bond Future | 11.3315 | 77.5238 | 11.3757 | 77.2371 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | ES42 | 06/02/2020 | | | Bond Future | 11.4319 | 79.0295 | 11.4777 | 78.7368 | 0.401 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 301,680.0000 | 30.1680 | 276,970.0000 | 27.6970 | (8.191) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | GOVI | 01/08/2019 | | | GOVI | 668.8480 | 668.8480 | 666.3770 | 666.3770 | (0.369) | 0.0000 | 0.0000 | 442 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 301,580.0000 | 30.1580 | 276,870.0000 | 27.6870 | (8.194) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 301,780.0000 | 30.1780 | 277,070.0000 | 27.7070 | (8.188) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 93,800.0000 | 9.3800 | 68,580.0000 | 6.8580 | (26.887) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | | | GOVI | 682.2800 | 682.2800 | 679.7580 | 679.7580 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 93,700.0000 | 9.3700 | 68,480.0000 | 6.8480 | (26.916) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 93,600.0000 | 9.3600 | 68,380.0000 | 6.8380 | (26.944) | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 76,330.0000 | 7.6330 | 102,050.0000 | 10.2050 | 33.696 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | | | GOVI | 695.5170 | 695.5170 | 692.9450 | 692.9450 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 76,230.0000 | 7.6230 | 101,950.0000 | 10.1950 | 33.740 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 76,130.0000 | 7.6130 | 101,850.0000 | 10.1850 | 33.784 | 0 | 0 | 0 |
| 2019/05/29 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IGOV | 01/08/2019 | | | Index Future | 262.7200 | 262.7200 | 262.0040 | 262.0040 | (0.273) | 0.0000 | 0.0000 | 815 |
| 2019/05/29 | IGOV | 07/11/2019 | | | Index Future | 268.0650 | 268.0650 | 267.3340 | 267.3340 | (0.273) | 0.0000 | 0.0000 | 218 |
| 2019/05/29 | IGOV | 06/02/2020 | | | Index Future | 273.3280 | 273.3280 | 272.5820 | 272.5820 | (0.273) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0100 | 102.0100 | 102.0100 | 102.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8700 | 99.8700 | 99.8700 | 99.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7400 | 99.7400 | 99.7400 | 99.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8700 | 101.8700 | 101.8700 | 101.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7600 | 102.7600 | 102.7600 | 102.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.6700 | 98.6700 | 98.6800 | 98.6800 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.1500 | 102.1500 | 102.1700 | 102.1700 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS02 | 21/09/2020 | | | Interest Rate Swap | 99.0300 | 99.0300 | 99.0500 | 99.0500 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.7100 | 95.7100 | 95.7500 | 95.7500 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.7700 | 94.7700 | 94.8100 | 94.8100 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.7900 | 93.7900 | 93.8400 | 93.8400 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.7800 | 93.7800 | 93.8400 | 93.8400 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.8400 | 95.8400 | 95.9100 | 95.9100 | 0.073 | 0.0000 | 0.0000 | 51 |
| 2019/05/29 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.8400 | 95.8400 | 95.9200 | 95.9200 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 21/06/2022 | | | Interest Rate Swap | 96.8900 | 96.8900 | 96.9700 | 96.9700 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 20/09/2022 | | | Interest Rate Swap | 100.7000 | 100.7000 | 100.7800 | 100.7800 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 20/12/2022 | | | Interest Rate Swap | 101.8400 | 101.8400 | 101.9200 | 101.9200 | 0.079 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 22/03/2023 | | | Interest Rate Swap | 95.0400 | 95.0400 | 95.1300 | 95.1300 | 0.095 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 20/06/2023 | | | Interest Rate Swap | 101.0200 | 101.0200 | 101.1100 | 101.1100 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS05 | 19/09/2023 | | | Interest Rate Swap | 96.3700 | 96.3700 | 96.4700 | 96.4700 | 0.104 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | IS10 | 17/12/2025 | | | Interest Rate Swap | 92.3000 | 92.3000 | 92.4300 | 92.4300 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 16/03/2026 | | | Interest Rate Swap | 89.2000 | 89.2000 | 89.3400 | 89.3400 | 0.157 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 15/06/2026 | | | Interest Rate Swap | 87.8700 | 87.8700 | 88.0100 | 88.0100 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 21/09/2026 | | | Interest Rate Swap | 90.0400 | 90.0400 | 90.1700 | 90.1700 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 21/12/2026 | | | Interest Rate Swap | 93.8800 | 93.8800 | 94.0000 | 94.0000 | 0.128 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 15/03/2027 | | | Interest Rate Swap | 92.4100 | 92.4100 | 92.5300 | 92.5300 | 0.130 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 21/06/2027 | | | Interest Rate Swap | 94.5000 | 94.5000 | 94.6100 | 94.6100 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 20/09/2027 | | | Interest Rate Swap | 99.9900 | 99.9900 | 100.1200 | 100.1200 | 0.130 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 20/12/2027 | | | Interest Rate Swap | 100.3200 | 100.3200 | 100.4600 | 100.4600 | 0.140 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 22/03/2028 | | | Interest Rate Swap | 93.7000 | 93.7000 | 93.8500 | 93.8500 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 20/06/2028 | | | Interest Rate Swap | 100.9700 | 100.9700 | 101.1300 | 101.1300 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | IS10 | 19/09/2028 | | | Interest Rate Swap | 94.4100 | 94.4100 | 94.5800 | 94.5800 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 4,245.8500 | 4.2458 | 4,085.3000 | 4.0853 | (3.781) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | | | Bond Future | 7.5407 | 103.9842 | 7.5929 | 103.8229 | 0.693 | 0.0000 | 0.0000 | 57,021 |
| 2019/05/29 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 4,187.5200 | 4.1875 | 4,027.0500 | 4.0270 | (3.832) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 3.1100 | 0.0031 | 3.9000 | 0.0039 | 25.402 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 2.7800 | 0.0028 | 3.4900 | 0.0035 | 25.540 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 4,216.6800 | 4.2167 | 4,056.1700 | 4.0562 | (3.807) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 2.9400 | 0.0029 | 3.6900 | 0.0037 | 25.510 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 1,666.5600 | 1.6666 | 1,548.4000 | 1.5484 | (7.090) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | | | Bond Future | 7.5430 | 102.1403 | 7.6003 | 101.9751 | 0.760 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 1,688.7200 | 1.6887 | 1,569.9300 | 1.5699 | (7.034) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 415.2500 | 0.4152 | 462.2600 | 0.4623 | 11.321 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 409.0100 | 0.4090 | 455.3900 | 0.4554 | 11.340 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 1,711.2100 | 1.7112 | 1,591.8000 | 1.5918 | (6.978) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 403.1000 | 0.4031 | 448.8600 | 0.4489 | 11.352 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 1,008.2100 | 1.0082 | 921.7700 | 0.9218 | (8.574) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | | | Bond Future | 7.5192 | 104.1231 | 7.5821 | 103.9541 | 0.837 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 976.1300 | 0.9761 | 891.1900 | 0.8912 | (8.702) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 974.0300 | 0.9740 | 1,058.1000 | 1.0581 | 8.631 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 952.3300 | 0.9523 | 1,034.9000 | 1.0349 | 8.670 | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 992.2900 | 0.9923 | 906.5900 | 0.9066 | (8.637) | 0 | 0 | 0 |
| 2019/05/29 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 963.3000 | 0.9633 | 1,046.6100 | 1.0466 | 8.648 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,648.1400 | 4.6481 | 4,337.3200 | 4.3373 | (6.687) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 476.2500 | 0.4763 | 536.9100 | 0.5369 | 12.737 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 01/08/2019 | | | Bond Future | 9.6607 | 97.5618 | 9.7095 | 97.1917 | 0.506 | 0.0000 | 0.0000 | 64,892 |
| 2019/05/29 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,707.7700 | 4.7078 | 4,395.6500 | 4.3956 | (6.630) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 453.4000 | | 0.4534 | 511.4400 | 0.5114 | 12.801 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 464.7500 | | 0.4648 | 524.0900 | 0.5241 | 12.768 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 4,588.5700 | | 4.5886 | 4,279.0700 | 4.2791 | (6.745) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 3,477.5900 | | 3.4776 | 3,255.0200 | 3.2550 | (6.400) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 3,520.5300 | | 3.5205 | 3,296.4600 | 3.2965 | (6.365) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 2,408.7200 | | 2.4087 | 2,565.8800 | 2.5659 | 6.525 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 1,552.6800 | | 1.5527 | 1,663.4800 | 1.6635 | 7.136 | 0 | 0 | 3,500 |
| 2019/05/29 | R035 | 07/11/2019 | | | Bond Future | 9.7318 | | 95.0181 | 9.7825 | 94.6399 | 0.521 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 2,347.2800 | | 2.3473 | 2,501.4300 | 2.5014 | 6.567 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 3,434.8900 | | 3.4349 | 3,213.8300 | 3.2138 | (6.436) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 6,981.6400 | | 6.9816 | 7,290.3300 | 7.2903 | 4.421 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 605.0100 | | 0.6050 | 535.4800 | 0.5355 | (11.492) | 0 | 0 | 3,500 |
| 2019/05/29 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 3,707.1800 | | 3.7072 | 3,920.2500 | 3.9202 | 5.747 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 2,102.4700 | | 2.1025 | 1,937.3200 | 1.9373 | (7.855) | 0 | 0 | 3,500 |
| 2019/05/29 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 2,377.8400 | | 2.3778 | 2,533.4900 | 2.5335 | 6.546 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 5,032.9600 | | 5.0330 | 4,765.5400 | 4.7655 | (5.313) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 2,905.7800 | | 2.9058 | 2,726.7200 | 2.7267 | (6.162) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 4,304.0000 | | 4.3040 | 4,509.7400 | 4.5097 | 4.780 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | | | Bond Future | 9.7928 | | 96.8628 | 9.8453 | 96.4766 | 0.536 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 4,344.8600 | | 4.3449 | 4,551.9200 | 4.5519 | 4.766 | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 2,940.3400 | | 2.9403 | 2,759.9600 | 2.7600 | (6.135) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 2,871.1200 | | 2.8711 | 2,693.3900 | 2.6934 | (6.190) | 0 | 0 | 0 |
| 2019/05/29 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 4,385.7100 | | 4.3857 | 4,594.1000 | 4.5941 | 4.752 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 6,080.9900 | | 6.0810 | 5,774.0100 | 5.7740 | (5.048) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 3.9800 | | 0.0040 | 4.9500 | 0.0050 | 24.372 | 0 | 0 | 6,000 |
| 2019/05/29 | R186 | 01/08/2019 | 8.55 | Put | Bond Future | 940.8400 | | 0.9408 | 1,073.1100 | 1.0731 | 14.059 | 0 | 0 | 3,100 |
| 2019/05/29 | R186 | 01/08/2019 | 8.38 | Call | Bond Future | 953.6000 | | 0.9536 | 811.2000 | 0.8112 | (14.933) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | | | Bond Future | 8.4591 | | 112.3292 | 8.5141 | 112.0120 | 0.649 | 0.0000 | 0.0000 | 130,617 |
| 2019/05/29 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 5,977.6000 | | 5.9776 | 5,671.4000 | 5.6714 | (5.122) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 54.5200 | | 0.0545 | 65.4600 | 0.0655 | 20.066 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 1,682.9600 | | 1.6830 | 1,877.8600 | 1.8779 | 11.581 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 757.5100 | | 0.7575 | 635.2700 | 0.6353 | (16.137) | 0 | 0 | 6,000 |
| 2019/05/29 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 234.8000 | | 0.2348 | 277.1800 | 0.2772 | 18.049 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 3,585.5600 | | 3.5856 | 3,310.8000 | 3.3108 | (7.663) | 0 | 0 | 6,000 |
| 2019/05/29 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 50.2300 | | 0.0502 | 60.3900 | 0.0604 | 20.227 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 8,888.6100 | | 8.8886 | 8,572.4400 | 8.5724 | (3.557) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.55 | Call | Bond Future | 1,464.7900 | | 1.4648 | 1,279.9200 | 1.2799 | (12.621) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.38 | Put | Bond Future | 1,412.5800 | | 1.4126 | 1,587.3200 | 1.5873 | 12.370 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.70 | Put | Bond Future | 634.6500 | | 0.6347 | 732.9300 | 0.7329 | 15.486 | 0 | 0 | 3,100 |
| 2019/05/29 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 6,029.2800 | | 6.0293 | 5,722.6800 | 5.7227 | (5.085) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 52.3400 | | 0.0523 | 62.8800 | 0.0629 | 20.138 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.22 | Call | Bond Future | 4,431.6400 | | 4.4316 | 4,141.1800 | 4.1412 | (6.554) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 9.22 | Put | Bond Future | 141.1300 | | 0.1411 | 167.8100 | 0.1678 | 18.905 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 01/08/2019 | 8.70 | Call | Bond Future | 2,016.6200 | | 2.0166 | 1,797.7600 | 1.7978 | (10.853) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 3,429.1500 | | 3.4292 | 3,203.2000 | 3.2032 | (6.589) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 1,175.9900 | | 1.1760 | 1,053.1500 | 1.0531 | (10.446) | 0 | 0 | 5,000 |
| 2019/05/29 | R186 | 07/11/2019 | | | Bond Future | 8.5061 | | 114.5857 | 8.5640 | 114.2615 | 0.682 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 1,032.4200 | 1.0324 | 1,130.6400 | 1.1306 | 9.514 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 2,631.2500 | 2.6313 | 2,432.1100 | 2.4321 | (7.568) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 1,385.9600 | 1.3860 | 1,510.9900 | 1.5110 | 9.021 | 0 | 0 | 5,000 |
| 2019/05/29 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 3,468.9600 | 3.4690 | 3,241.8400 | 3.2418 | (6.547) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 1,003.6300 | 1.0036 | 1,099.5300 | 1.0995 | 9.555 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 2,736.4900 | 2.7365 | 2,937.8200 | 2.9378 | 7.357 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 1,017.8000 | 1.0178 | 1,114.8500 | 1.1148 | 9.535 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 3,509.2000 | 3.5092 | 3,280.9300 | 3.2809 | (6.505) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 2,429.7800 | 2.4298 | 2,255.8100 | 2.2558 | (7.160) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | | | Bond Future | 8.5371 | 111.5023 | 8.5981 | 111.1711 | 0.715 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 2,368.3000 | 2.3683 | 2,196.8000 | 2.1968 | (7.241) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 2,298.2000 | 2.2982 | 2,457.9000 | 2.4579 | 6.949 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 2,251.1100 | 2.2511 | 2,408.3400 | 2.4083 | 6.985 | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 2,398.9500 | 2.3990 | 2,226.2100 | 2.2262 | (7.201) | 0 | 0 | 0 |
| 2019/05/29 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 2,274.5500 | 2.2746 | 2,433.0100 | 2.4330 | 6.967 | 0 | 0 | 0 |
| 2019/05/29 | R197 | 01/08/2019 | | | Bond Future | 303.6923 | 303.6923 | 302.9998 | 302.9998 | (0.228) | 0.0000 | 0.0000 | 2,507 |
| 2019/05/29 | R197 | 07/11/2019 | | | Bond Future | 309.8718 | 309.8718 | 309.1633 | 309.1633 | (0.229) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R197 | 06/02/2020 | | | Bond Future | 308.3126 | 308.3126 | 307.5884 | 307.5884 | (0.235) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R202 | 01/08/2019 | | | Bond Future | 236.1472 | 236.1472 | 235.2495 | 235.2495 | (0.380) | 0.0000 | 0.0000 | 9,390 |
| 2019/05/29 | R202 | 07/11/2019 | | | Bond Future | 240.9523 | 240.9523 | 240.0350 | 240.0350 | (0.381) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R202 | 06/02/2020 | | | Bond Future | 241.6236 | 241.6236 | 240.6869 | 240.6869 | (0.388) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 614.3500 | 0.6144 | 607.4800 | 0.6075 | (1.118) | 0 | 0 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | | | Bond Future | 5.9146 | 100.9743 | 5.9303 | 100.9675 | 0.266 | 0.0000 | 0.0000 | 4,891 |
| 2019/05/29 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 618.6700 | 0.6187 | 611.8000 | 0.6118 | (1.110) | 0 | 0 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 622.9800 | 0.6230 | 616.1100 | 0.6161 | (1.103) | 0 | 0 | 0 |
| 2019/05/29 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 245.5300 | 0.2455 | 253.2200 | 0.2532 | 3.132 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | | | Bond Future | 3.4444 | 103.0029 | 3.4872 | 102.9952 | 1.242 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 247.3300 | 0.2473 | 255.0200 | 0.2550 | 3.109 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 249.1400 | 0.2491 | 256.8300 | 0.2568 | 3.087 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 2,515.9600 | 2.5160 | 2,510.5000 | 2.5105 | (0.217) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | | | Bond Future | 6.5057 | 102.7258 | 6.5092 | 102.7204 | 0.054 | 0.0000 | 0.0000 | 10,880 |
| 2019/05/29 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 2,530.9100 | 2.5309 | 2,525.4500 | 2.5254 | (0.216) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 2,501.0100 | 2.5010 | 2,495.5500 | 2.4956 | (0.218) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 780.2700 | 0.7803 | 774.5500 | 0.7745 | (0.733) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 76.2400 | 0.0762 | 76.7500 | 0.0767 | 0.669 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | R208 | 07/11/2019 | | | Bond Future | 6.2893 | 101.3847 | 6.2940 | 101.3785 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 791.8100 | 0.7918 | 786.0700 | 0.7861 | (0.725) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 73.1500 | 0.0732 | 73.6200 | 0.0736 | 0.643 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 74.5900 | 0.0746 | 75.0800 | 0.0751 | 0.657 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 768.9300 | 0.7689 | 763.2300 | 0.7632 | (0.741) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 165.1800 | 0.1652 | 167.2600 | 0.1673 | 1.259 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 380.0900 | 0.3801 | 375.2400 | 0.3752 | (1.276) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | | | Bond Future | 5.9256 | 103.3530 | 5.9320 | 103.3460 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 387.5700 | 0.3876 | 382.6900 | 0.3827 | (1.259) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 168.5700 | 0.1686 | 170.6800 | 0.1707 | 1.252 | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 395.4300 | 0.3954 | 390.5100 | 0.3905 | (1.244) | 0 | 0 | 0 |
| 2019/05/29 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 162.1800 | 0.1622 | 164.2200 | 0.1642 | 1.258 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,968.0800 | 3.9681 | 3,678.1100 | 3.6781 | (7.308) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 473.0800 | 0.4731 | 536.7300 | 0.5367 | 13.454 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 9.30 | Call | Bond Future | 689.6300 | 0.6896 | 580.4900 | 0.5805 | (15.826) | 0 | 0 | 7,560 |
| 2019/05/29 | R209 | 01/08/2019 | | | Bond Future | 9.6103 | 74.5310 | 9.6644 | 74.1799 | 0.563 | 0.0000 | 0.0000 | 87,736 |
| 2019/05/29 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 451.8800 | 0.4519 | 512.9800 | 0.5130 | 13.521 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,867.9900 | 3.8680 | 3,580.5700 | 3.5806 | (7.431) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 462.3700 | 0.4624 | 524.7300 | 0.5247 | 13.487 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 9.30 | Put | Bond Future | 2,753.0100 | 2.7530 | 2,994.9400 | 2.9949 | 8.788 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 9.80 | Put | Bond Future | 1,031.3900 | 1.0314 | 1,154.7100 | 1.1547 | 11.957 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,917.9600 | 3.9180 | 3,629.2500 | 3.6293 | (7.369) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 9.80 | Call | Bond Future | 2,251.9000 | 2.2519 | 2,024.1500 | 2.0241 | (10.114) | 0 | 0 | 7,560 |
| 2019/05/29 | R209 | 01/08/2019 | 10.46 | Call | Bond Future | 5,469.2400 | 5.4692 | 5,150.8800 | 5.1509 | (5.821) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 01/08/2019 | 10.46 | Put | Bond Future | 229.1100 | 0.2291 | 261.8200 | 0.2618 | 14.277 | 0 | 0 | 7,560 |
| 2019/05/29 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 2,992.3900 | 2.9924 | 2,781.7800 | 2.7818 | (7.038) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | | | Bond Future | 9.6711 | 72.8757 | 9.7270 | 72.5171 | 0.578 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 2,918.8200 | 2.9188 | 2,711.0700 | 2.7111 | (7.118) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 2,095.5800 | 2.0956 | 2,246.4100 | 2.2464 | 7.198 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 2,042.6900 | 2.0427 | 2,190.6600 | 2.1907 | 7.244 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 2,955.5000 | 2.9555 | 2,746.3200 | 2.7463 | (7.078) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 2,068.9900 | 2.0690 | 2,218.3900 | 2.2184 | 7.221 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 3,770.2200 | 3.7702 | 3,967.7100 | 3.9677 | 5.238 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | | | Bond Future | 9.7206 | 74.2906 | 9.7782 | 73.9246 | 0.593 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 2,445.4500 | 2.4454 | 2,278.1800 | 2.2782 | (6.840) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 3,805.7800 | 3.8058 | 4,004.5300 | 4.0045 | 5.222 | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 2,475.3200 | 2.4753 | 2,306.7900 | 2.3068 | (6.808) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 2,415.5100 | 2.4155 | 2,249.5100 | 2.2495 | (6.872) | 0 | 0 | 0 |
| 2019/05/29 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 3,841.3600 | 3.8414 | 4,041.3800 | 4.0414 | 5.207 | 0 | 0 | 0 |
| 2019/05/29 | R210 | 01/08/2019 | | | Bond Future | 191.1307 | 191.1307 | 190.2754 | 190.2754 | (0.447) | 0.0000 | 0.0000 | 2,142 |
| 2019/05/29 | R210 | 07/11/2019 | | | Bond Future | 192.4213 | 192.4213 | 191.5472 | 191.5472 | (0.454) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R210 | 06/02/2020 | | | Bond Future | 196.2007 | 196.2007 | 195.3083 | 195.3083 | (0.455) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R212 | 01/08/2019 | | | Bond Future | 159.8434 | 159.8434 | 159.6174 | 159.6174 | (0.141) | 0.0000 | 0.0000 | 6,690 |
| 2019/05/29 | R212 | 07/11/2019 | | | Bond Future | 163.0961 | 163.0961 | 162.8646 | 162.8646 | (0.142) | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R212 | 06/02/2020 | | | Bond Future | 164.0599 | 164.0599 | 163.8229 | 163.8229 | (0.144) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 234.7000 | 0.2347 | 271.2200 | 0.2712 | 15.560 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 4,642.6600 | 4.6427 | 4,341.6400 | 4.3416 | (6.484) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 01/08/2019 | | | Bond Future | 9.2503 | 87.2351 | 9.3045 | 86.8966 | 0.587 | 0.0000 | 0.0000 | 17,140 |
| 2019/05/29 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 4,694.6900 | 4.6947 | 4,392.7900 | 4.3928 | (6.431) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 240.8200 | 0.2408 | 278.2200 | 0.2782 | 15.530 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 4,746.8000 | 4.7468 | 4,444.0500 | 4.4440 | (6.378) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 228.7200 | 0.2287 | 264.3900 | 0.2644 | 15.595 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 1,621.9900 | 1.6220 | 1,748.4700 | 1.7485 | 7.798 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 3,260.9200 | 3.2609 | 3,042.9700 | 3.0430 | (6.684) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | | | Bond Future | 9.3132 | 85.4353 | 9.3696 | 85.0896 | 0.606 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 3,300.2800 | 3.3003 | 3,081.0300 | 3.0810 | (6.643) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 1,642.4900 | 1.6425 | 1,770.2700 | 1.7703 | 7.780 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 3,339.6000 | 3.3396 | 3,119.0600 | 3.1191 | (6.604) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 1,601.5200 | 1.6015 | 1,726.7100 | 1.7267 | 7.817 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 3,117.0800 | 3.1171 | 3,299.0700 | 3.2991 | 5.838 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 2,504.4000 | 2.5044 | 2,332.1600 | 2.3322 | (6.877) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | | | Bond Future | 9.3658 | 87.0939 | 9.4244 | 86.7409 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 2,535.2000 | 2.5352 | 2,361.7000 | 2.3617 | (6.844) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 3,056.4400 | 3.0564 | 3,235.9100 | 3.2359 | 5.872 | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 2,473.7800 | 2.4738 | 2,302.8000 | 2.3028 | (6.912) | 0 | 0 | 0 |
| 2019/05/29 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 3,086.6400 | 3.0866 | 3,267.3700 | 3.2674 | 5.855 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 570.4200 | 0.5704 | 627.1200 | 0.6271 | 9.940 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | | | Bond Future | 9.8412 | 73.1235 | 9.8851 | 72.8289 | 0.445 | 0.0000 | 0.0000 | 10,672 |
| 2019/05/29 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,760.7700 | 3.7608 | 3,523.9800 | 3.5240 | (6.296) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 582.9800 | 0.5830 | 640.8100 | 0.6408 | 9.920 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,810.8100 | 3.8108 | 3,572.8900 | 3.5729 | (6.243) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,710.9000 | 3.7109 | 3,475.2600 | 3.4753 | (6.350) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 595.8000 | 0.5958 | 654.7800 | 0.6548 | 9.899 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 2,340.5700 | 2.3406 | 2,466.4100 | 2.4664 | 5.376 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | | | Bond Future | 9.9061 | 71.2940 | 9.9513 | 70.9931 | 0.457 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 3,056.1000 | 3.0561 | 2,882.1500 | 2.8821 | (5.692) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 2,368.0900 | 2.3681 | 2,495.0900 | 2.4951 | 5.363 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 3,094.2000 | 3.0942 | 2,919.0900 | 2.9191 | (5.659) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 3,018.3800 | 3.0184 | 2,845.5900 | 2.8456 | (5.725) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 2,396.0800 | 2.3961 | 2,524.2400 | 2.5242 | 5.349 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 2,552.1100 | 2.5521 | 2,410.8800 | 2.4109 | (5.534) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | | | Bond Future | 9.9618 | 72.6782 | 10.0085 | 72.3709 | 0.469 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 2,490.9000 | 2.4909 | 2,351.7600 | 2.3518 | (5.586) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 4,185.9200 | 4.1859 | 4,354.0700 | 4.3541 | 4.017 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 4,110.1500 | 4.1101 | 4,276.2100 | 4.2762 | 4.040 | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 2,521.2900 | 2.5213 | 2,381.1100 | 2.3811 | (5.560) | 0 | 0 | 0 |
| 2019/05/29 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 4,147.7700 | 4.1478 | 4,314.8800 | 4.3149 | 4.029 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,922.4200 | 4.9224 | 4,613.0500 | 4.6131 | (6.285) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 672.9700 | 0.6730 | 743.3400 | 0.7433 | 10.457 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | | | Bond Future | 9.8359 | 93.4385 | 9.8798 | 93.0602 | 0.446 | 0.0000 | 0.0000 | 105,195 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/05/29 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,987.0600 | 4.9871 | 4,676.2900 | 4.6763 | (6.232) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 643.1200 | 0.6431 | 710.6500 | 0.7106 | 10.500 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 657.8900 | 0.6579 | 726.8200 | 0.7268 | 10.477 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,857.9700 | 4.8580 | 4,550.0400 | 4.5500 | (6.339) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 3,890.6300 | 3.8906 | 3,664.9600 | 3.6650 | (5.800) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 2,911.6100 | 2.9116 | 3,073.9800 | 3.0740 | 5.577 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | | | Bond Future | 9.9002 | 90.8753 | 9.9456 | 90.4888 | 0.458 | 0.0000 | 0.0000 | 48 |
| 2019/05/29 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 3,939.6700 | 3.9397 | 3,712.4900 | 3.7125 | (5.766) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 2,841.5300 | 2.8415 | 3,000.8700 | 3.0009 | 5.608 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 2,876.2600 | 2.8763 | 3,037.1100 | 3.0371 | 5.592 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 3,842.0600 | 3.8421 | 3,617.9100 | 3.6179 | (5.834) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 5,223.3100 | 5.2233 | 5,439.8200 | 5.4398 | 4.145 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | | | Bond Future | 9.9555 | 92.6396 | 10.0023 | 92.2451 | 0.470 | 0.0000 | 0.0000 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 3,102.3700 | 3.1024 | 2,924.3600 | 2.9244 | (5.738) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 5,272.4300 | 5.2724 | 5,490.3400 | 5.4903 | 4.133 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 3,141.4200 | 3.1414 | 2,962.0300 | 2.9620 | (5.710) | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 5,174.2600 | 5.1743 | 5,389.3900 | 5.3894 | 4.158 | 0 | 0 | 0 |
| 2019/05/29 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 3,063.2500 | 3.0632 | 2,886.6400 | 2.8866 | (5.765) | 0 | 0 | 0 |

Total

882619