



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2018 TO 31/08/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/08/31 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2025 | 01/11/2018 | | | Bond Future | 132.3487 | | 132.3487 | 132.5068 | 132.5068 | 0.120 | 0.0000 | 0.0000 | 365 |
| 2018/08/31 | 2025 | 07/02/2019 | | | Bond Future | 133.5150 | | 133.5150 | 133.6766 | 133.6766 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2025 | 02/05/2019 | | | Bond Future | 135.7569 | | 135.7569 | 135.9213 | 135.9213 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2029 | 01/11/2018 | | | Bond Future | 99.9581 | | 99.9581 | 99.9592 | 99.9592 | 0.001 | 0.0000 | 0.0000 | 1,600 |
| 2018/08/31 | 2029 | 07/02/2019 | | | Bond Future | 101.9072 | | 101.9072 | 101.9085 | 101.9085 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2029 | 02/05/2019 | | | Bond Future | 102.5458 | | 102.5458 | 102.5473 | 102.5473 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.60 | Call | Bond Future | 74.7100 | | 0.0747 | 107.6700 | 0.1077 | 44.117 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.58 | Put | Bond Future | 5,851.5000 | | 5.8515 | 5,582.7500 | 5.5827 | (4.593) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | | | Bond Future | 9.4508 | | 92.1967 | 9.4039 | 92.4962 | (0.497) | 0.0000 | 0.0000 | 53,207 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.60 | Put | Bond Future | 5,720.0500 | | 5.7200 | 5,453.4600 | 5.4535 | (4.661) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.58 | Call | Bond Future | 67.8100 | | 0.0678 | 98.6100 | 0.0986 | 45.421 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.59 | Put | Bond Future | 5,785.6700 | | 5.7857 | 5,517.9900 | 5.5180 | (4.627) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 01/11/2018 | 8.59 | Call | Bond Future | 71.1900 | | 0.0712 | 103.0600 | 0.1031 | 44.768 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 525.4600 | | 0.5255 | 541.1700 | 0.5412 | 2.990 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | | | Bond Future | 9.5335 | | 89.9664 | 9.4847 | 90.2719 | (0.512) | 0.0000 | 0.0000 | 167 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 538.2800 | | 0.5383 | 554.5200 | 0.5545 | 3.017 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 6,476.9900 | | 6.4770 | 6,187.2700 | 6.1873 | (4.473) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 6,421.8500 | | 6.4218 | 6,132.6600 | 6.1327 | (4.503) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 551.1600 | | 0.5512 | 567.9500 | 0.5680 | 3.046 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 6,366.8200 | | 6.3668 | 6,078.1800 | 6.0782 | (4.534) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 6,043.2000 | | 6.0432 | 5,757.5500 | 5.7575 | (4.727) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 633.6000 | | 0.6336 | 653.3800 | 0.6534 | 3.122 | 0 | 0 | 920 |
| 2018/08/31 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 3,026.5300 | | 3.0265 | 2,799.6600 | 2.7997 | (7.496) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 2,188.3400 | | 2.1883 | 2,266.9000 | 2.2669 | 3.590 | 0 | 0 | 920 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 2,581.5200 | | 2.5815 | 2,615.5700 | 2.6156 | 1.319 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | | | Bond Future | 9.6102 | | 91.4604 | 9.5596 | 91.7710 | (0.526) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 2,523.3500 | | 2.5234 | 2,555.5900 | 2.5556 | 1.278 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 3,886.4000 | | 3.8864 | 3,608.0600 | 3.6081 | (7.162) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 3,819.6000 | | 3.8196 | 3,543.0700 | 3.5431 | (7.240) | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 2,552.3500 | | 2.5524 | 2,585.4900 | 2.5855 | 1.298 | 0 | 0 | 0 |
| 2018/08/31 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 3,852.8900 | | 3.8529 | 3,575.4500 | 3.5755 | (7.201) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.77 | Put | Bond Future | 6,342.0000 | | 6.3420 | 6,085.8400 | 6.0858 | (4.039) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | | | Bond Future | 9.6379 | | 90.5026 | 9.5961 | 90.7913 | (0.434) | 0.0000 | 0.0000 | 39,801 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.76 | Call | Bond Future | 68.6500 | | 0.0687 | 100.0000 | 0.1000 | 45.666 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.76 | Put | Bond Future | 6,414.2600 | | 6.4143 | 6,156.9500 | 6.1570 | (4.012) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.77 | Call | Bond Future | 72.1600 | | 0.0722 | 104.6600 | 0.1047 | 45.039 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.75 | Call | Bond Future | 65.2500 | | 0.0653 | 95.5100 | 0.0955 | 46.375 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 01/11/2018 | 8.75 | Put | Bond Future | 6,486.7100 | | 6.4867 | 6,228.3100 | 6.2283 | (3.984) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 595.0500 | | 0.5951 | 590.3000 | 0.5903 | (0.798) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 7,142.0100 | 7.1420 | 6,842.8500 | 6.8428 | (4.189) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 07/02/2019 | | | Bond Future | 9.7227 | 92.2491 | 9.6793 | 92.5434 | (0.446) | 0.0000 | 0.0000 | 456 |
| 2018/08/31 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 609.3400 | 0.6093 | 604.8900 | 0.6049 | (0.730) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 7,021.2900 | 7.0213 | 6,722.5500 | 6.7225 | (4.255) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 7,081.5800 | 7.0816 | 6,782.5400 | 6.7825 | (4.223) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 580.8200 | 0.5808 | 575.9500 | 0.5759 | (0.838) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 2,881.3200 | 2.8813 | 2,907.9600 | 2.9080 | 0.925 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 4,102.5000 | 4.1025 | 3,830.4200 | 3.8304 | (6.632) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | | | Bond Future | 9.7970 | 89.6260 | 9.7522 | 89.9253 | (0.458) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 4,138.9000 | 4.1389 | 3,866.2300 | 3.8662 | (6.588) | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 2,912.8100 | 2.9128 | 2,940.0400 | 2.9400 | 0.935 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 2,944.4700 | 2.9445 | 2,972.5900 | 2.9726 | 0.955 | 0 | 0 | 0 |
| 2018/08/31 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 4,066.3500 | 4.0663 | 3,795.1600 | 3.7952 | (6.669) | 0 | 0 | 0 |
| 2018/08/31 | 2033 | 01/11/2018 | | | Bond Future | 102.0617 | 102.0617 | 102.1895 | 102.1895 | 0.125 | 0.0000 | 0.0000 | 5,770 |
| 2018/08/31 | 2033 | 07/02/2019 | | | Bond Future | 104.0518 | 104.0518 | 104.1825 | 104.1825 | 0.126 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2033 | 02/05/2019 | | | Bond Future | 104.6545 | 104.6545 | 104.7873 | 104.7873 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.03 | Call | Bond Future | 123.9600 | 0.1240 | 175.0000 | 0.1750 | 41.175 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | | | Bond Future | 9.8238 | 91.1074 | 9.7771 | 91.4678 | (0.476) | 0.0000 | 0.0000 | 51,781 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.01 | Call | Bond Future | 111.3500 | 0.1113 | 158.9900 | 0.1590 | 42.784 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.01 | Put | Bond Future | 6,718.7500 | 6.7188 | 6,406.0000 | 6.4060 | (4.655) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.03 | Put | Bond Future | 6,560.1600 | 6.5602 | 6,250.8100 | 6.2508 | (4.716) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.02 | Call | Bond Future | 117.5200 | 0.1175 | 166.8500 | 0.1668 | 41.976 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 01/11/2018 | 9.02 | Put | Bond Future | 6,639.2600 | 6.6393 | 6,328.2000 | 6.3282 | (4.685) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 7,517.9500 | 7.5179 | 7,154.4700 | 7.1545 | (4.835) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 752.9700 | 0.7530 | 756.3800 | 0.7564 | 0.453 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | | | Bond Future | 9.9027 | 88.6056 | 9.8543 | 88.9730 | (0.489) | 0.0000 | 0.0000 | 650 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 770.6200 | 0.7706 | 774.5700 | 0.7746 | 0.513 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 7,585.0100 | 7.5850 | 7,220.9900 | 7.2210 | (4.799) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 788.7200 | 0.7887 | 792.8700 | 0.7929 | 0.526 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 7,451.4600 | 7.4515 | 7,088.1800 | 7.0882 | (4.875) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 4,552.8700 | 4.5529 | 4,227.7300 | 4.2277 | (7.141) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | | | Bond Future | 9.9744 | 90.0768 | 9.9246 | 90.4505 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 3,275.5600 | 3.2756 | 3,323.2600 | 3.3233 | 1.456 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 4,593.4200 | 4.5934 | 4,267.4500 | 4.2675 | (7.096) | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 3,311.3800 | 3.3114 | 3,359.9100 | 3.3599 | 1.466 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 3,239.9400 | 3.2399 | 3,286.8100 | 3.2868 | 1.447 | 0 | 0 | 0 |
| 2018/08/31 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 4,634.2700 | 4.6343 | 4,307.4700 | 4.3075 | (7.052) | 0 | 0 | 0 |
| 2018/08/31 | 2038 | 01/11/2018 | | | Bond Future | 122.9246 | 122.9246 | 123.1139 | 123.1139 | 0.154 | 0.0000 | 0.0000 | 9,705 |
| 2018/08/31 | 2038 | 07/02/2019 | | | Bond Future | 123.7304 | 123.7304 | 123.9237 | 123.9237 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2038 | 02/05/2019 | | | Bond Future | 125.8081 | 125.8081 | 126.0045 | 126.0045 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.09 | Put | Bond Future | 7,146.3100 | 7.1463 | 6,851.0500 | 6.8511 | (4.132) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.80 | Call | Bond Future | 1,590.3200 | 1.5903 | 1,804.6000 | 1.8046 | 13.474 | 0 | 0 | 3,540 |
| 2018/08/31 | 2040 | 01/11/2018 | | | Bond Future | 9.8935 | 94.5008 | 9.8519 | 94.8451 | (0.421) | 0.0000 | 0.0000 | 25,392 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.08 | Call | Bond Future | 109.9000 | 0.1099 | 157.4700 | 0.1575 | 43.285 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | 2040 | 01/11/2018 | 9.08 | Put | Bond Future | 7,233.6300 | 7.2336 | 6,936.8200 | 6.9368 | (4.103) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.20 | Put | Bond Future | 6,210.7500 | 6.2108 | 5,935.1900 | 5.9352 | (4.437) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.20 | Call | Bond Future | 191.9500 | 0.1920 | 260.7700 | 0.2608 | 35.853 | 0 | 0 | 3,540 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.80 | Put | Bond Future | 2,366.7100 | 2.3667 | 2,236.6100 | 2.2366 | (5.497) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.09 | Call | Bond Future | 115.4000 | 0.1154 | 164.5200 | 0.1645 | 42.565 | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.10 | Put | Bond Future | 7,059.3400 | 7.0593 | 6,765.7200 | 6.7657 | (4.159) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.07 | Call | Bond Future | 104.6600 | 0.1047 | 150.6100 | 0.1506 | 43.904 | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.07 | Put | Bond Future | 7,321.3600 | 7.3214 | 7,022.9300 | 7.0229 | (4.076) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 9.10 | Call | Bond Future | 121.1200 | 0.1211 | 171.8800 | 0.1719 | 41.909 | 0 | 0 | 2,950 |
| 2018/08/31 | 2040 | 01/11/2018 | 8.50 | Put | Bond Future | 12,754.5500 | 12.7545 | 12,413.8300 | 12.4138 | (2.671) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 01/11/2018 | 8.50 | Call | Bond Future | 3.9500 | 0.0040 | 7.6100 | 0.0076 | 92.658 | 0 | 0 | 2,950 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 8,263.0800 | 8.2631 | 7,907.4100 | 7.9074 | (4.304) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 844.1100 | 0.8441 | 840.1100 | 0.8401 | (0.474) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 07/02/2019 | | | Bond Future | 9.9717 | 91.8138 | 9.9286 | 92.1650 | (0.432) | 0.0000 | 0.0000 | 100 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 805.6800 | 0.8057 | 801.1700 | 0.8012 | (0.560) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 8,117.6300 | 8.1176 | 7,762.4700 | 7.7625 | (4.375) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 8,190.0600 | 8.1901 | 7,834.8100 | 7.8348 | (4.338) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 824.6700 | 0.8247 | 820.5800 | 0.8206 | (0.496) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 4,906.0200 | 4.9060 | 4,578.6700 | 4.5787 | (6.672) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 3,624.2400 | 3.6242 | 3,655.0800 | 3.6551 | 0.851 | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | | | Bond Future | 10.0426 | 93.3383 | 9.9983 | 93.6954 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 3,663.0500 | 3.6631 | 3,694.6600 | 3.6947 | 0.863 | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 4,819.4200 | 4.8194 | 4,493.9100 | 4.4939 | (6.754) | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 3,585.6300 | 3.5856 | 3,615.4000 | 3.6154 | 0.830 | 0 | 0 | 0 |
| 2018/08/31 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 4,862.5600 | 4.8626 | 4,536.2800 | 4.5363 | (6.710) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.12 | Call | Bond Future | 118.8300 | 0.1188 | 172.0300 | 0.1720 | 44.770 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | | | Bond Future | 9.9218 | 91.5190 | 9.8751 | 91.9110 | (0.471) | 0.0000 | 0.0000 | 38,599 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.12 | Put | Bond Future | 7,276.1600 | 7.2762 | 6,937.3200 | 6.9373 | (4.657) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.13 | Call | Bond Future | 124.7600 | 0.1248 | 179.7100 | 0.1797 | 44.045 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.14 | Put | Bond Future | 7,098.1700 | 7.0982 | 6,762.9100 | 6.7629 | (4.723) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.13 | Put | Bond Future | 7,186.9900 | 7.1870 | 6,849.9000 | 6.8499 | (4.690) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 01/11/2018 | 9.14 | Call | Bond Future | 130.8800 | 0.1309 | 187.6600 | 0.1877 | 43.383 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 8,114.3200 | 8.1143 | 7,719.6100 | 7.7196 | (4.864) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | | | Bond Future | 9.9972 | 88.8998 | 9.9490 | 89.2994 | (0.483) | 0.0000 | 0.0000 | 108 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 895.5000 | 0.8955 | 899.7700 | 0.8998 | 0.477 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 8,187.8600 | 8.1879 | 7,792.5300 | 7.7925 | (4.828) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 916.0200 | 0.9160 | 920.9100 | 0.9209 | 0.534 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 875.1200 | 0.8751 | 879.1200 | 0.8791 | 0.457 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 8,261.6900 | 8.2617 | 7,866.0900 | 7.8661 | (4.788) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 3,647.6800 | 3.6477 | 3,700.4900 | 3.7005 | 1.448 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | | | Bond Future | 10.0655 | 90.3759 | 10.0158 | 90.7824 | (0.494) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 5,013.9900 | 5.0140 | 4,660.3700 | 4.6604 | (7.053) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 3,686.9700 | 3.6870 | 3,740.7100 | 3.7407 | 1.458 | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 4,925.4600 | 4.9255 | 4,574.0100 | 4.5740 | (7.135) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 4,969.7100 | 4.9697 | 4,617.0200 | 4.6170 | (7.097) | 0 | 0 | 0 |
| 2018/08/31 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 3,726.1500 | 3.7262 | 3,781.1300 | 3.7811 | 1.476 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | 2046 | 01/11/2018 | | | Bond Future | 116.4413 | 116.4413 | 116.4428 | 116.4428 | 0.001 | 0.0000 | 0.0000 | 12,067 |
| 2018/08/31 | 2046 | 07/02/2019 | | | Bond Future | 118.7116 | 118.7116 | 118.7136 | 118.7136 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2046 | 02/05/2019 | | | Bond Future | 119.0196 | 119.0196 | 119.0216 | 119.0216 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2050 | 01/11/2018 | | | Bond Future | 122.2839 | 122.2839 | 122.0282 | 122.0282 | (0.209) | 0.0000 | 0.0000 | 9,987 |
| 2018/08/31 | 2050 | 07/02/2019 | | | Bond Future | 122.8971 | 122.8971 | 122.6363 | 122.6363 | (0.212) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 2050 | 02/05/2019 | | | Bond Future | 124.9608 | 124.9608 | 124.6958 | 124.6958 | (0.212) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL37 | 01/11/2018 | | | Index Future | 589.9450 | 589.9450 | 590.8390 | 590.8390 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL37 | 07/02/2019 | | | Index Future | 601.3300 | 601.3300 | 602.2420 | 602.2420 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL37 | 02/05/2019 | | | Index Future | 611.3200 | 611.3200 | 612.2480 | 612.2480 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL7T | 01/11/2018 | | | Index Future | 683.5950 | 683.5950 | 685.4620 | 685.4620 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL7T | 07/02/2019 | | | Index Future | 696.7870 | 696.7870 | 698.6910 | 698.6910 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | AL7T | 02/05/2019 | | | Index Future | 708.3630 | 708.3630 | 710.2990 | 710.2990 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ALBI | 01/11/2018 | | | Index Future | 619.8000 | 619.8000 | 621.8330 | 621.8330 | 0.328 | 0.0000 | 0.0000 | 863 |
| 2018/08/31 | ALBI | 07/02/2019 | | | Index Future | 631.7620 | 631.7620 | 633.8340 | 633.8340 | 0.328 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ALBI | 02/05/2019 | | | Index Future | 642.2570 | 642.2570 | 644.3640 | 644.3640 | 0.328 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C048 | 28/02/2048 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ES33 | 01/11/2018 | | | Bond Future | 11.0781 | 75.2667 | 11.0301 | 75.5461 | (0.434) | 0.0000 | 0.0000 | 9,466 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | ES33 | 07/02/2019 | | | Bond Future | 11.2138 | 76.7192 | 11.1638 | 77.0041 | (0.446) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ES33 | 02/05/2019 | | | Bond Future | 11.3298 | 74.2039 | 11.2781 | 74.4938 | (0.456) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ES42 | 01/11/2018 | | | Bond Future | 11.2753 | 77.5353 | 11.2279 | 77.8490 | (0.420) | 0.0000 | 0.0000 | 7,957 |
| 2018/08/31 | ES42 | 07/02/2019 | | | Bond Future | 11.4021 | 79.0314 | 11.3528 | 79.3512 | (0.432) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | ES42 | 02/05/2019 | | | Bond Future | 11.5159 | 76.0838 | 11.4649 | 76.4091 | (0.443) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.50 | Put | GOVI | 389,020.0000 | 38.9020 | 367,460.0000 | 36.7460 | (5.542) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.49 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | | | GOVI | 614.5980 | 614.5980 | 616.7540 | 616.7540 | 0.351 | 0.0000 | 0.0000 | 465 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.50 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.49 | Put | GOVI | 388,920.0000 | 38.8920 | 367,360.0000 | 36.7360 | (5.544) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 01/11/2018 | 653.51 | Put | GOVI | 389,120.0000 | 38.9120 | 367,560.0000 | 36.7560 | (5.541) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 400,710.0000 | 40.0710 | 378,730.0000 | 37.8730 | (5.485) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | | | GOVI | 626.4590 | 626.4590 | 628.6570 | 628.6570 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 400,610.0000 | 40.0610 | 378,630.0000 | 37.8630 | (5.487) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 400,510.0000 | 40.0510 | 378,530.0000 | 37.8530 | (5.488) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 110,140.0000 | 11.0140 | 87,780.0000 | 8.7780 | (20.301) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 109,940.0000 | 10.9940 | 87,580.0000 | 8.7580 | (20.338) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | | | GOVI | 636.8660 | 636.8660 | 639.1020 | 639.1020 | 0.351 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 110,040.0000 | 11.0040 | 87,680.0000 | 8.7680 | (20.320) | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IGOV | 01/11/2018 | | | Index Future | 253.1010 | 253.1010 | 253.1250 | 253.1250 | 0.009 | 0.0000 | 0.0000 | 746 |
| 2018/08/31 | IGOV | 07/02/2019 | | | Index Future | 258.0360 | 258.0360 | 258.0610 | 258.0610 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IGOV | 02/05/2019 | | | Index Future | 262.3700 | 262.3700 | 262.3950 | 262.3950 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS01 | 20/09/2018 | | | Interest Rate Swap | 101.7600 | 101.7600 | 101.7600 | 101.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS01 | 20/12/2018 | | | Interest Rate Swap | 102.2600 | 102.2600 | 102.2600 | 102.2600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.6400 | 99.6400 | 99.6400 | 99.6400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.1400 | 102.1400 | 102.1500 | 102.1500 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS01 | 19/09/2019 | | | Interest Rate Swap | 100.1300 | 100.1300 | 100.1400 | 100.1400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.5200 | 98.5200 | 98.5200 | 98.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9200 | 98.9200 | 98.9300 | 98.9300 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3700 | 99.3700 | 99.3800 | 99.3800 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.8800 | 99.8800 | 99.8900 | 99.8900 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 20/09/2019 | | | Interest Rate Swap | 102.1300 | 102.1300 | 102.1500 | 102.1500 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 20/12/2019 | | | Interest Rate Swap | 103.2000 | 103.2000 | 103.2200 | 103.2200 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 23/03/2020 | | | Interest Rate Swap | 99.3700 | 99.3700 | 99.3900 | 99.3900 | 0.020 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | IS02 | 22/06/2020 | | | Interest Rate Swap | 103.0800 | 103.0800 | 103.1000 | 103.1000 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS02 | 21/09/2020 | | | Interest Rate Swap | 100.2400 | 100.2400 | 100.2400 | 100.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 17/12/2020 | | | Interest Rate Swap | 97.1900 | 97.1900 | 97.1900 | 97.1900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.5000 | 96.5000 | 96.5100 | 96.5100 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 15/06/2021 | | | Interest Rate Swap | 95.7800 | 95.7800 | 95.7900 | 95.7900 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 21/09/2021 | | | Interest Rate Swap | 96.0600 | 96.0600 | 96.0700 | 96.0700 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 21/12/2021 | | | Interest Rate Swap | 98.3300 | 98.3300 | 98.3400 | 98.3400 | 0.010 | 0.0000 | 0.0000 | 51 |
| 2018/08/31 | IS05 | 15/03/2022 | | | Interest Rate Swap | 98.5300 | 98.5300 | 98.5400 | 98.5400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 21/06/2022 | | | Interest Rate Swap | 99.8100 | 99.8100 | 99.8100 | 99.8100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 20/09/2022 | | | Interest Rate Swap | 103.7900 | 103.7900 | 103.7800 | 103.7800 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 20/12/2022 | | | Interest Rate Swap | 105.1000 | 105.1000 | 105.0800 | 105.0800 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 22/03/2023 | | | Interest Rate Swap | 98.5900 | 98.5900 | 98.5700 | 98.5700 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 20/06/2023 | | | Interest Rate Swap | 104.6500 | 104.6500 | 104.6200 | 104.6200 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS05 | 19/09/2023 | | | Interest Rate Swap | 100.2400 | 100.2400 | 100.2100 | 100.2100 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 17/12/2025 | | | Interest Rate Swap | 97.3900 | 97.3900 | 97.3900 | 97.3900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 16/03/2026 | | | Interest Rate Swap | 94.4800 | 94.4800 | 94.4700 | 94.4700 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 15/06/2026 | | | Interest Rate Swap | 93.2900 | 93.2900 | 93.2700 | 93.2700 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 21/09/2026 | | | Interest Rate Swap | 95.4800 | 95.4800 | 95.4500 | 95.4500 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 21/12/2026 | | | Interest Rate Swap | 99.2500 | 99.2500 | 99.2100 | 99.2100 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 15/03/2027 | | | Interest Rate Swap | 97.8600 | 97.8600 | 97.8200 | 97.8200 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 21/06/2027 | | | Interest Rate Swap | 99.9300 | 99.9300 | 99.9000 | 99.9000 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 20/09/2027 | | | Interest Rate Swap | 105.3400 | 105.3400 | 105.3000 | 105.3000 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 20/12/2027 | | | Interest Rate Swap | 105.7200 | 105.7200 | 105.6700 | 105.6700 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 22/03/2028 | | | Interest Rate Swap | 99.3500 | 99.3500 | 99.3100 | 99.3100 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 20/06/2028 | | | Interest Rate Swap | 106.4500 | 106.4500 | 106.4000 | 106.4000 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | IS10 | 19/09/2028 | | | Interest Rate Swap | 100.1400 | 100.1400 | 100.0800 | 100.0800 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 35,000 |
| 2018/08/31 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R023 | 01/11/2018 | 10.58 | Call | Bond Future | 6,923.9700 | 6.9240 | 7,073.8500 | 7.0738 | 2.165 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 01/11/2018 | 10.57 | Put | Bond Future | 0.3300 | 0.0003 | 0.2600 | 0.0003 | (21.212) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 01/11/2018 | | | Bond Future | 8.5066 | 98.7299 | 8.4637 | 98.8799 | (0.504) | 0.0000 | 0.0000 | 38,272 |
| 2018/08/31 | R023 | 01/11/2018 | 10.59 | Call | Bond Future | 6,955.8500 | 6.9559 | 7,105.7400 | 7.1057 | 2.155 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 01/11/2018 | 10.59 | Put | Bond Future | 0.2900 | 0.0003 | 0.2300 | 0.0002 | (20.690) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | R023 | 01/11/2018 | 10.58 | Put | Bond Future | 0.3100 | 0.0003 | 0.2400 | 0.0002 | (22.581) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 01/11/2018 | 10.57 | Call | Bond Future | 6,892.0800 | 6.8921 | 7,041.9600 | 7.0420 | 2.175 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 6,320.7100 | 6.3207 | 6,460.9600 | 6.4610 | 2.219 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | | | Bond Future | 8.6115 | 100.6352 | 8.5652 | 100.7882 | (0.538) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 6,262.5800 | 6.2626 | 6,402.3800 | 6.4024 | 2.232 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 62.3700 | 0.0624 | 49.1900 | 0.0492 | (21.132) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 59.7300 | 0.0597 | 47.0000 | 0.0470 | (21.313) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 6,291.6400 | 6.2916 | 6,431.6600 | 6.4317 | 2.225 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 61.0400 | 0.0610 | 48.0800 | 0.0481 | (21.232) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 1,025.8600 | 1.0259 | 1,099.4400 | 1.0994 | 7.173 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 1,832.6200 | 1.8326 | 1,750.3300 | 1.7503 | (4.490) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | | | Bond Future | 8.7014 | 98.3794 | 8.6517 | 98.5350 | (0.571) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 1,041.8100 | 1.0418 | 1,115.6600 | 1.1157 | 7.089 | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 1,801.1600 | 1.8012 | 1,719.4100 | 1.7194 | (4.539) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 1,816.8300 | 1.8168 | 1,734.8100 | 1.7348 | (4.514) | 0 | 0 | 0 |
| 2018/08/31 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 1,010.0300 | 1.0100 | 1,083.3400 | 1.0833 | 7.258 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | 8.93 | Call | Bond Future | 92.8000 | 0.0928 | 138.2600 | 0.1383 | 48.987 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | 8.92 | Put | Bond Future | 6,959.7700 | 6.9598 | 6,605.4100 | 6.6054 | (5.092) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | | | Bond Future | 9.7731 | 94.3657 | 9.7211 | 94.7639 | (0.532) | 0.0000 | 0.0000 | 72,582 |
| 2018/08/31 | R035 | 01/11/2018 | 8.94 | Call | Bond Future | 97.4200 | 0.0974 | 144.4500 | 0.1445 | 48.276 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | 8.94 | Put | Bond Future | 6,799.2500 | 6.7992 | 6,448.0500 | 6.4480 | (5.165) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | 8.93 | Put | Bond Future | 6,879.3700 | 6.8794 | 6,526.6000 | 6.5266 | (5.128) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 01/11/2018 | 8.92 | Call | Bond Future | 88.3600 | 0.0884 | 132.2300 | 0.1322 | 49.649 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 753.6600 | 0.7537 | 763.2800 | 0.7633 | 1.276 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | | | Bond Future | 9.8590 | 96.1868 | 9.8051 | 96.5928 | (0.547) | 0.0000 | 0.0000 | 298 |
| 2018/08/31 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 719.7800 | 0.7198 | 728.1800 | 0.7282 | 1.167 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 7,854.1300 | 7.8541 | 7,456.5300 | 7.4565 | (5.062) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 7,720.5600 | 7.7206 | 7,324.1800 | 7.3242 | (5.134) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 736.5000 | 0.7365 | 745.6800 | 0.7457 | 1.246 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 7,787.0700 | 7.7871 | 7,390.2500 | 7.3902 | (5.096) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 4,587.6400 | 4.5876 | 4,242.0500 | 4.2420 | (7.533) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | | | Bond Future | 9.9297 | 93.2869 | 9.8742 | 93.6998 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 3,166.4900 | 3.1665 | 3,233.7800 | 3.2338 | 2.125 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 3,201.8400 | 3.2018 | 3,270.3800 | 3.2704 | 2.141 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 4,547.2700 | 4.5473 | 4,202.9300 | 4.2029 | (7.572) | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 3,131.3400 | 3.1313 | 3,197.3900 | 3.1974 | 2.109 | 0 | 0 | 0 |
| 2018/08/31 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 4,628.3000 | 4.6283 | 4,281.4700 | 4.2815 | (7.494) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.54 | Put | Bond Future | 3,501.0400 | 3.5010 | 3,294.9900 | 3.2950 | (5.885) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.90 | Call | Bond Future | 895.2700 | 0.8953 | 1,043.4300 | 1.0434 | 16.549 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 9.14 | Call | Bond Future | 1,587.7600 | 1.5878 | 1,781.3500 | 1.7813 | 12.193 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 7.96 | Put | Bond Future | 6,910.1100 | 6.9101 | 6,637.5500 | 6.6375 | (3.944) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | | | Bond Future | 9.0707 | 112.0294 | 9.0234 | 112.3120 | (0.522) | 0.0000 | 0.0000 | 65,326 |
| 2018/08/31 | R186 | 01/11/2018 | 8.53 | Call | Bond Future | 265.7700 | 0.2658 | 340.4400 | 0.3404 | 28.096 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.53 | Put | Bond Future | 3,552.2500 | 3.5523 | 3,344.4000 | 3.3444 | (5.851) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.46 | Put | Bond Future | 3,920.8000 | 3.9208 | 3,700.5100 | 3.7005 | (5.618) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.46 | Call | Bond Future | 199.3100 | 0.1993 | 261.5400 | 0.2615 | 31.223 | 0 | 0 | 5,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | R186 | 01/11/2018 | 8.54 | Call | Bond Future | 276.5200 | | 0.2765 | 352.9900 | 0.3530 | 27.654 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.90 | Put | Bond Future | 1,918.8200 | | 1.9188 | 1,784.4600 | 1.7845 | (7.002) | 0 | 0 | 2,500 |
| 2018/08/31 | R186 | 01/11/2018 | 9.14 | Put | Bond Future | 1,175.5700 | | 1.1756 | 1,086.6400 | 1.0866 | (7.565) | 0 | 0 | 5,000 |
| 2018/08/31 | R186 | 01/11/2018 | 7.96 | Call | Bond Future | 16.1100 | | 0.0161 | 26.0700 | 0.0261 | 61.825 | 0 | 0 | 5,000 |
| 2018/08/31 | R186 | 01/11/2018 | 8.52 | Call | Bond Future | 255.4300 | | 0.2554 | 328.2200 | 0.3282 | 28.497 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 01/11/2018 | 8.52 | Put | Bond Future | 3,603.9200 | | 3.6039 | 3,394.1900 | 3.3942 | (5.819) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 353.2600 | | 0.3533 | 384.8600 | 0.3849 | 8.945 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 0.0000 | | 0.0000 | 774.9000 | 0.7749 | 100.000 | 0 | 0 | 1,000 |
| 2018/08/31 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 0.0000 | | 0.0000 | 2,265.0100 | 2.2650 | 100.000 | 0 | 0 | 1,000 |
| 2018/08/31 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 6,048.5000 | | 6.0485 | 5,792.5800 | 5.7926 | (4.231) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | | | Bond Future | 9.1613 | | 108.8864 | 9.1116 | 109.1746 | (0.543) | 0.0000 | 0.0000 | 719 |
| 2018/08/31 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 6,102.2400 | | 6.1022 | 5,845.6800 | 5.8457 | (4.204) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 0.0000 | | 0.0000 | 4,399.5800 | 4.3996 | 100.000 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 0.0000 | | 0.0000 | 2,197.8200 | 2.1978 | 100.000 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 361.3500 | | 0.3613 | 393.5900 | 0.3936 | 8.922 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 5,581.9300 | | 5.5819 | 5,332.6100 | 5.3326 | (4.467) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 369.5800 | | 0.3696 | 402.4800 | 0.4025 | 8.902 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 5,994.9400 | | 5.9949 | 5,739.6800 | 5.7397 | (4.258) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 0.0000 | | 0.0000 | 5,255.9100 | 5.2559 | 100.000 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 0.0000 | | 0.0000 | 807.3900 | 0.8074 | 100.000 | 0 | 0 | 1,000 |
| 2018/08/31 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 449.3300 | | 0.4493 | 488.1700 | 0.4882 | 8.644 | 0 | 0 | 210 |
| 2018/08/31 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 3,443.2800 | | 3.4433 | 3,191.7600 | 3.1918 | (7.305) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 2,143.7100 | | 2.1437 | 2,186.1000 | 2.1861 | 1.977 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | | | Bond Future | 9.2440 | | 110.6947 | 9.1920 | 110.9877 | (0.563) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 2,170.6800 | | 2.1707 | 2,213.6100 | 2.2136 | 1.978 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 3,382.8400 | | 3.3828 | 3,132.7400 | 3.1327 | (7.393) | 0 | 0 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 2,116.9100 | | 2.1169 | 2,158.4200 | 2.1584 | 1.961 | 0 | 0 | 0 |
| 2018/08/31 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 3,412.9600 | | 3.4130 | 3,162.3200 | 3.1623 | (7.344) | 0 | 0 | 0 |
| 2018/08/31 | R197 | 01/11/2018 | | | Bond Future | 301.1844 | | 301.1844 | 301.1863 | 301.1863 | 0.001 | 0.0000 | 0.0000 | 2,353 |
| 2018/08/31 | R197 | 07/02/2019 | | | Bond Future | 299.7068 | | 299.7068 | 299.7092 | 299.7092 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R197 | 02/05/2019 | | | Bond Future | 304.7390 | | 304.7390 | 304.7417 | 304.7417 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R202 | 01/11/2018 | | | Bond Future | 234.7460 | | 234.7460 | 234.8873 | 234.8873 | 0.060 | 0.0000 | 0.0000 | 10,129 |
| 2018/08/31 | R202 | 07/02/2019 | | | Bond Future | 235.4192 | | 235.4192 | 235.5638 | 235.5638 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R202 | 02/05/2019 | | | Bond Future | 239.3721 | | 239.3721 | 239.5194 | 239.5194 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | 6.76 | Put | Bond Future | 1,118.2100 | | 1.1182 | 1,060.6400 | 1.0606 | (5.148) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | | | Bond Future | 7.7542 | | 101.6667 | 7.7014 | 101.7256 | (0.681) | 0.0000 | 0.0000 | 19,671 |
| 2018/08/31 | R207 | 01/11/2018 | 6.75 | Call | Bond Future | 1.7400 | | 0.0017 | 2.9700 | 0.0030 | 70.690 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | 6.75 | Put | Bond Future | 1,129.4900 | | 1.1295 | 1,071.8700 | 1.0719 | (5.101) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | 6.76 | Call | Bond Future | 1.7800 | | 0.0018 | 3.0600 | 0.0031 | 71.910 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | 6.74 | Call | Bond Future | 1.6300 | | 0.0016 | 2.7900 | 0.0028 | 71.166 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 01/11/2018 | 6.74 | Put | Bond Future | 1,140.7000 | | 1.1407 | 1,083.0100 | 1.0830 | (5.057) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 1.0200 | | 0.0010 | 2.4100 | 0.0024 | 136.275 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 1,222.9000 | | 1.2229 | 1,164.1100 | 1.1641 | (4.807) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | | | Bond Future | 7.9003 | | 99.9837 | 7.8313 | 100.0438 | (0.874) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 1.0700 | | 0.0011 | 2.5300 | 0.0025 | 136.449 | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 1,205.2700 | 1.2053 | 1,146.6100 | 1.1466 | (4.867) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 1,214.0900 | 1.2141 | 1,155.3600 | 1.1554 | (4.837) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 0.9600 | 0.0010 | 2.2900 | 0.0023 | 138.542 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 94.0900 | 0.0941 | 98.5800 | 0.0986 | 4.772 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | | | Bond Future | 8.1335 | 101.6442 | 8.0404 | 101.7054 | (1.144) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 89.4200 | 0.0894 | 93.2500 | 0.0932 | 4.283 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 434.5600 | 0.4346 | 377.1600 | 0.3772 | (13.209) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 426.0000 | 0.4260 | 369.2600 | 0.3693 | (13.319) | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 91.7400 | 0.0917 | 96.0400 | 0.0960 | 4.687 | 0 | 0 | 0 |
| 2018/08/31 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 430.2600 | 0.4303 | 373.3300 | 0.3733 | (13.232) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | 7.11 | Put | Bond Future | 1,981.0300 | 1.9810 | 1,879.7600 | 1.8798 | (5.112) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | | | Bond Future | 8.0358 | 97.9204 | 7.9863 | 98.0247 | (0.616) | 0.0000 | 0.0000 | 29,489 |
| 2018/08/31 | R208 | 01/11/2018 | 7.11 | Call | Bond Future | 5.9600 | 0.0060 | 9.0300 | 0.0090 | 51.510 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | 7.12 | Call | Bond Future | 6.1400 | 0.0061 | 9.3100 | 0.0093 | 51.629 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | 7.10 | Put | Bond Future | 2,002.4800 | 2.0025 | 1,901.1100 | 1.9011 | (5.062) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | 7.12 | Put | Bond Future | 1,959.6100 | 1.9596 | 1,858.4400 | 1.8584 | (5.163) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 01/11/2018 | 7.10 | Call | Bond Future | 5.8000 | 0.0058 | 8.7700 | 0.0088 | 51.207 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 22.2100 | 0.0222 | 36.5000 | 0.0365 | 64.340 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 2,063.4800 | 2.0635 | 1,971.6800 | 1.9717 | (4.449) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 2,100.5400 | 2.1005 | 2,007.9600 | 2.0080 | (4.407) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | | | Bond Future | 8.1467 | 99.8100 | 8.0903 | 99.9165 | (0.692) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 2,081.9900 | 2.0820 | 1,989.8000 | 1.9898 | (4.428) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 23.0800 | 0.0231 | 37.7600 | 0.0378 | 63.605 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 21.3700 | 0.0214 | 35.2700 | 0.0353 | 65.044 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 900.8500 | 0.9008 | 875.2900 | 0.8753 | (2.837) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 502.5600 | 0.5026 | 584.8600 | 0.5849 | 16.376 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | | | Bond Future | 8.2593 | 98.0681 | 8.1955 | 98.1764 | (0.773) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 510.7200 | 0.5107 | 593.5100 | 0.5935 | 16.210 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 909.7500 | 0.9097 | 883.7000 | 0.8837 | (2.863) | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 519.2600 | 0.5193 | 602.5400 | 0.6025 | 16.038 | 0 | 0 | 0 |
| 2018/08/31 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 892.3400 | 0.8923 | 867.2700 | 0.8673 | (2.809) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 1,016.00 | Call | Bond Future | 70,809.2900 | 70.8093 | 71,112.3700 | 71.1124 | 0.428 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 1,015.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.34 | Put | Bond Future | 3,163.9100 | 3.1639 | 2,978.6200 | 2.9786 | (5.856) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.97 | Call | Bond Future | 2,479.4300 | 2.4794 | 2,714.6900 | 2.7147 | 9.488 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.98 | Put | Bond Future | 938.3000 | 0.9383 | 871.8000 | 0.8718 | (7.087) | 0 | 0 | 2,000 |
| 2018/08/31 | R209 | 01/11/2018 | 8.98 | Call | Bond Future | 132.1400 | 0.1321 | 181.6100 | 0.1816 | 37.438 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 10.00 | Call | Bond Future | 2,605.7200 | 2.6057 | 2,845.0700 | 2.8451 | 9.186 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.64 | Call | Bond Future | 1,288.4200 | 1.2884 | 1,467.7800 | 1.4678 | 13.921 | 0 | 0 | 2,000 |
| 2018/08/31 | R209 | 01/11/2018 | 9.47 | Call | Bond Future | 835.7700 | 0.8358 | 980.8300 | 0.9808 | 17.356 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.82 | Call | Bond Future | 1,889.8300 | 1.8898 | 2,101.9700 | 2.1020 | 11.225 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | | | Bond Future | 9.7314 | 71.6972 | 9.6847 | 72.0002 | (0.480) | 0.0000 | 0.0000 | 127,868 |
| 2018/08/31 | R209 | 01/11/2018 | 1,016.01 | Call | Bond Future | 70,809.2900 | 70.8093 | 71,112.3700 | 71.1124 | 0.428 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 1,016.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 8.89 | Put | Bond Future | 5,857.3100 | 5.8573 | 5,591.5400 | 5.5915 | (4.537) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 8.89 | Call | Bond Future | 87.9800 | 0.0880 | 125.2900 | 0.1253 | 42.407 | 0 | 0 | 2,000 |

| 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | R209 | 01/11/2018 | 1,016.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 1,015.99 | Call | Bond Future | 70,809.2800 | 70.8093 | 71,112.3600 | 71.1124 | 0.428 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.34 | Call | Bond Future | 562.0700 | 0.5621 | 679.8600 | 0.6799 | 20.956 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.97 | Put | Bond Future | 959.1500 | 0.9592 | 891.3300 | 0.8913 | (7.071) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.98 | Call | Bond Future | 2,521.2400 | 2.5212 | 2,757.8200 | 2.7578 | 9.383 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 8.98 | Put | Bond Future | 5,252.3200 | 5.2523 | 4,998.7100 | 4.9987 | (4.829) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 10.00 | Put | Bond Future | 897.7300 | 0.8977 | 834.0000 | 0.8340 | (7.099) | 0 | 0 | 5,850 |
| 2018/08/31 | R209 | 01/11/2018 | 9.64 | Put | Bond Future | 1,883.6500 | 1.8837 | 1,759.9300 | 1.7599 | (6.568) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.47 | Put | Bond Future | 2,558.0700 | 2.5581 | 2,400.0500 | 2.4000 | (6.177) | 0 | 0 | 760 |
| 2018/08/31 | R209 | 01/11/2018 | 9.82 | Put | Bond Future | 1,319.5200 | 1.3195 | 1,228.5800 | 1.2286 | (6.892) | 0 | 0 | 760 |
| 2018/08/31 | R209 | 01/11/2018 | 9.49 | Call | Bond Future | 884.1600 | 0.8842 | 1,033.2900 | 1.0333 | 16.867 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.94 | Call | Bond Future | 2,355.6900 | 2.3557 | 2,586.7700 | 2.5868 | 9.809 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.94 | Put | Bond Future | 1,023.8800 | 1.0239 | 951.8800 | 0.9519 | (7.032) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 10.57 | Call | Bond Future | 5,385.2000 | 5.3852 | 5,667.3600 | 5.6674 | 5.240 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 10.57 | Put | Bond Future | 249.6900 | 0.2497 | 228.7700 | 0.2288 | (8.378) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.84 | Call | Bond Future | 1,964.1200 | 1.9641 | 2,179.7000 | 2.1797 | 10.976 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 9.84 | Put | Bond Future | 1,266.0400 | 1.2660 | 1,178.5400 | 1.1785 | (6.911) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 8.99 | Put | Bond Future | 5,186.5400 | 5.1865 | 4,934.4000 | 4.9344 | (4.861) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 01/11/2018 | 8.99 | Call | Bond Future | 138.0000 | 0.1380 | 188.9400 | 0.1889 | 36.913 | 0 | 0 | 760 |
| 2018/08/31 | R209 | 01/11/2018 | 9.49 | Put | Bond Future | 2,472.5100 | 2.4725 | 2,318.5600 | 2.3186 | (6.226) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 6,351.6900 | 6.3517 | 6,053.0900 | 6.0531 | (4.701) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 1,768.9500 | 1.7690 | 1,584.5700 | 1.5846 | (10.423) | 0 | 0 | 4,000 |
| 2018/08/31 | R209 | 07/02/2019 | | | Bond Future | 9.8052 | 73.0807 | 9.7570 | 73.3897 | (0.492) | 0.0000 | 0.0000 | 340 |
| 2018/08/31 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 689.8000 | 0.6898 | 699.7000 | 0.6997 | 1.435 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 6,407.7700 | 6.4078 | 6,108.6400 | 6.1086 | (4.668) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 705.2400 | 0.7052 | 715.6700 | 0.7157 | 1.479 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 4,226.3500 | 4.2263 | 4,351.0000 | 4.3510 | 2.949 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 674.5800 | 0.6746 | 684.1000 | 0.6841 | 1.411 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 6,464.1700 | 6.4642 | 6,164.6600 | 6.1647 | (4.633) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 3,674.8800 | 3.6749 | 3,418.6400 | 3.4186 | (6.973) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 1,949.7400 | 1.9497 | 2,002.5300 | 2.0025 | 2.708 | 0 | 0 | 4,000 |
| 2018/08/31 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 5,967.8300 | 5.9678 | 5,673.0400 | 5.6730 | (4.940) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 819.3100 | 0.8193 | 833.5500 | 0.8336 | 1.738 | 0 | 0 | 4,000 |
| 2018/08/31 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 3,929.2200 | 3.9292 | 3,650.3000 | 3.6503 | (7.099) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | | | Bond Future | 9.8694 | 71.1465 | 9.8198 | 71.4609 | (0.502) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 2,816.6800 | 2.8167 | 2,851.3600 | 2.8514 | 1.231 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 3,963.6600 | 3.9637 | 3,684.0300 | 3.6840 | (7.055) | 0 | 0 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 2,846.8800 | 2.8469 | 2,882.2700 | 2.8823 | 1.243 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 2,786.6300 | 2.7866 | 2,820.3900 | 2.8204 | 1.211 | 0 | 0 | 0 |
| 2018/08/31 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 3,998.3400 | 3.9983 | 3,717.7900 | 3.7178 | (7.017) | 0 | 0 | 0 |
| 2018/08/31 | R210 | 01/11/2018 | | | Bond Future | 184.2036 | 184.2036 | 184.2060 | 184.2060 | 0.001 | 0.0000 | 0.0000 | 2,414 |
| 2018/08/31 | R210 | 07/02/2019 | | | Bond Future | 187.7955 | 187.7955 | 187.7982 | 187.7982 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R210 | 02/05/2019 | | | Bond Future | 188.3940 | 188.3940 | 188.3970 | 188.3970 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R212 | 01/11/2018 | | | Bond Future | 155.5437 | 155.5437 | 155.5441 | 155.5441 | 0.000 | 0.0000 | 0.0000 | 3,476 |
| 2018/08/31 | R212 | 07/02/2019 | | | Bond Future | 156.4217 | 156.4217 | 156.4223 | 156.4223 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R212 | 02/05/2019 | | | Bond Future | 159.0481 | 159.0481 | 159.0489 | 159.0489 | 0.001 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/08/31 | R213 | 01/11/2018 | 8.65 | Call | Bond Future | 64.5200 | 0.0645 | 93.3800 | 0.0934 | 44.730 | 0 | 0 | 0 |
| 2018/08/31 | R213 | 01/11/2018 | 8.64 | Put | Bond Future | 5,999.8000 | 5.9998 | 5,734.3000 | 5.7343 | (4.425) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 01/11/2018 | | | Bond Future | 9.5473 | 83.0565 | 9.5004 | 83.3498 | (0.491) | 0.0000 | 0.0000 | 32,893 |
| 2018/08/31 | R213 | 01/11/2018 | 8.66 | Call | Bond Future | 67.7000 | 0.0677 | 97.6000 | 0.0976 | 44.165 | 0 | 0 | 0 |
| 2018/08/31 | R213 | 01/11/2018 | 8.66 | Put | Bond Future | 5,868.9500 | 5.8689 | 5,605.5100 | 5.6055 | (4.489) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 01/11/2018 | 8.65 | Put | Bond Future | 5,934.2700 | 5.9343 | 5,669.7900 | 5.6698 | (4.457) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 01/11/2018 | 8.64 | Call | Bond Future | 61.4800 | 0.0615 | 89.3200 | 0.0893 | 45.283 | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 496.0600 | 0.4961 | 479.7000 | 0.4797 | (3.298) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | | | Bond Future | 9.6319 | 84.6593 | 9.5832 | 84.9584 | (0.506) | 0.0000 | 0.0000 | 112 |
| 2018/08/31 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 6,622.1200 | 6.6221 | 6,306.6800 | 6.3067 | (4.763) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 508.1200 | 0.5081 | 489.9000 | 0.4899 | (3.586) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 6,511.6200 | 6.5116 | 6,192.2900 | 6.1923 | (4.904) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 6,566.6600 | 6.5667 | 6,249.3600 | 6.2494 | (4.832) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 520.5300 | 0.5205 | 500.2800 | 0.5003 | (3.890) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 2,485.6000 | 2.4856 | 2,522.3300 | 2.5223 | 1.478 | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 3,810.3400 | 3.8103 | 3,542.0100 | 3.5420 | (7.042) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | | | Bond Future | 9.7018 | 82.5182 | 9.6515 | 82.8224 | (0.518) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 2,514.7800 | 2.5148 | 2,552.4200 | 2.5524 | 1.497 | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 3,744.9600 | 3.7450 | 3,478.4300 | 3.4784 | (7.117) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 3,777.4000 | 3.7774 | 3,509.9600 | 3.5100 | (7.080) | 0 | 0 | 0 |
| 2018/08/31 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 2,456.8500 | 2.4569 | 2,492.6900 | 2.4927 | 1.459 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | 8.99 | Put | Bond Future | 6,454.1800 | 6.4542 | 6,173.2000 | 6.1732 | (4.353) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | 8.98 | Call | Bond Future | 73.7100 | 0.0737 | 107.2400 | 0.1072 | 45.489 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | | | Bond Future | 9.8721 | 71.0046 | 9.8254 | 71.3202 | (0.473) | 0.0000 | 0.0000 | 28,493 |
| 2018/08/31 | R214 | 01/11/2018 | 8.99 | Call | Bond Future | 77.4400 | 0.0774 | 112.1200 | 0.1121 | 44.783 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | 8.98 | Put | Bond Future | 6,527.9600 | 6.5280 | 6,245.8300 | 6.2458 | (4.322) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | 9.00 | Call | Bond Future | 81.2900 | 0.0813 | 117.1700 | 0.1172 | 44.138 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 01/11/2018 | 9.00 | Put | Bond Future | 6,380.6300 | 6.3806 | 6,100.8500 | 6.1009 | (4.385) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 7,044.2400 | 7.0442 | 6,721.4600 | 6.7215 | (4.582) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | | | Bond Future | 9.9478 | 72.3749 | 9.8996 | 72.6967 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 620.0800 | 0.6201 | 618.8300 | 0.6188 | (0.202) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 7,105.9700 | 7.1060 | 6,782.9400 | 6.7829 | (4.546) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 634.9500 | 0.6349 | 633.9500 | 0.6340 | (0.157) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 605.5700 | 0.6056 | 603.9500 | 0.6040 | (0.268) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 7,168.1800 | 7.1682 | 6,844.7800 | 6.8448 | (4.512) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 3,072.6200 | 3.0726 | 3,111.8700 | 3.1119 | 1.277 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 3,009.1300 | 3.0091 | 3,046.6300 | 3.0466 | 1.246 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | | | Bond Future | 10.0097 | 70.2831 | 9.9602 | 70.6102 | (0.495) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 4,073.7900 | 4.0738 | 3,784.0900 | 3.7841 | (7.111) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 4,002.5500 | 4.0025 | 3,714.6000 | 3.7146 | (7.194) | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 3,040.8000 | 3.0408 | 3,079.2800 | 3.0793 | 1.265 | 0 | 0 | 0 |
| 2018/08/31 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 4,038.0400 | 4.0380 | 3,749.3200 | 3.7493 | (7.150) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 01/11/2018 | 9.03 | Call | Bond Future | 82.9200 | 0.0829 | 124.8300 | 0.1248 | 50.543 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 01/11/2018 | | | Bond Future | 9.9027 | 90.6394 | 9.8560 | 91.0422 | (0.472) | 0.0000 | 0.0000 | 97,299 |
| 2018/08/31 | R248 | 01/11/2018 | 9.01 | Call | Bond Future | 74.5800 | 0.0746 | 113.5100 | 0.1135 | 52.199 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/08/31 | R248 | 01/11/2018 | 9.01 | Put | Bond Future | 8,364.4400 | 8.3644 | 8,000.5400 | 8.0005 | (4.351) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 01/11/2018 | 9.03 | Put | Bond Future | 8,172.5700 | 8.1726 | 7,811.6500 | 7.8116 | (4.416) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 01/11/2018 | 9.02 | Call | Bond Future | 78.6400 | 0.0786 | 119.0600 | 0.1191 | 51.399 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 01/11/2018 | 9.02 | Put | Bond Future | 8,268.3100 | 8.2683 | 7,905.9000 | 7.9059 | (4.383) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 9,153.2600 | 9.1533 | 8,742.6100 | 8.7426 | (4.486) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | | | Bond Future | 9.9794 | 92.3886 | 9.9311 | 92.7994 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 722.1700 | 0.7222 | 722.2500 | 0.7222 | 0.011 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 9,234.6400 | 9.2346 | 8,823.5100 | 8.8235 | (4.452) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 740.3800 | 0.7404 | 740.7900 | 0.7408 | 0.055 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 9,072.3500 | 9.0724 | 8,662.0300 | 8.6620 | (4.523) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 704.2600 | 0.7043 | 703.8600 | 0.7039 | (0.057) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 5,030.8600 | 5.0309 | 4,669.8600 | 4.6699 | (7.176) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | | | Bond Future | 10.0422 | 89.4890 | 9.9925 | 89.9066 | (0.495) | 0.0000 | 0.0000 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 3,826.2000 | 3.8262 | 3,882.8400 | 3.8828 | 1.480 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 3,866.8900 | 3.8669 | 3,924.5200 | 3.9245 | 1.490 | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 5,076.2100 | 5.0762 | 4,714.2200 | 4.7142 | (7.131) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 4,985.8700 | 4.9859 | 4,625.8600 | 4.6259 | (7.221) | 0 | 0 | 0 |
| 2018/08/31 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 3,785.7200 | 3.7857 | 3,841.3700 | 3.8414 | 1.470 | 0 | 0 | 0 |

Total

897697