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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2018 TO 15/11/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/11/15 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 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 | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2025 | 07/02/2019 | | | Bond Future | 132.8986 | 132.8986 | 132.4937 | 132.4937 | (0.305) | 0.0000 | 0.0000 | 355 |
| 2018/11/15 | 2025 | 02/05/2019 | | | Bond Future | 135.2677 | 135.2677 | 134.8553 | 134.8553 | (0.305) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2025 | 01/08/2019 | | | Bond Future | 137.9700 | 137.9700 | 137.5476 | 137.5476 | (0.306) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2029 | 07/02/2019 | | | Bond Future | 101.4243 | 101.4243 | 100.7558 | 100.7558 | (0.659) | 0.0000 | 0.0000 | 2,954 |
| 2018/11/15 | 2029 | 02/05/2019 | | | Bond Future | 102.1592 | 102.1592 | 101.4787 | 101.4787 | (0.666) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2029 | 01/08/2019 | | | Bond Future | 104.2355 | 104.2355 | 103.5399 | 103.5399 | (0.667) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 55.9300 | 0.0559 | 51.9400 | 0.0519 | (7.134) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 10.20 | Put | Bond Future | 594.9100 | 0.5949 | 600.6400 | 0.6006 | 0.963 | 0 | 0 | 4,000 |
| 2018/11/15 | 2030 | 07/02/2019 | | | Bond Future | 9.6791 | 89.0639 | 9.6888 | 89.0044 | 0.100 | 0.0000 | 0.0000 | 55,495 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.68 | Put | Bond Future | 1,645.4900 | 1.6455 | 1,665.0800 | 1.6651 | 1.191 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.68 | Call | Bond Future | 1,650.7200 | 1.6507 | 1,610.8800 | 1.6109 | (2.413) | 0 | 0 | 4,000 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.18 | Put | Bond Future | 3,621.4300 | 3.6214 | 3,661.3200 | 3.6613 | 1.101 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.18 | Call | Bond Future | 476.2500 | 0.4763 | 456.7100 | 0.4567 | (4.103) | 0 | 0 | 4,000 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 58.3600 | 0.0584 | 54.2300 | 0.0542 | (7.077) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 6,910.0500 | 6.9100 | 6,965.4900 | 6.9655 | 0.802 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 10.20 | Call | Bond Future | 3,724.0400 | 3.7240 | 3,670.3400 | 3.6703 | (1.442) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.90 | Call | Bond Future | 175.9700 | 0.1760 | 166.2600 | 0.1663 | (5.518) | 0 | 0 | 1,320 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 6,844.5200 | 6.8445 | 6,899.8200 | 6.8998 | 0.808 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 60.8700 | 0.0609 | 56.6100 | 0.0566 | (6.999) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 6,779.1200 | 6.7791 | 6,834.2900 | 6.8343 | 0.814 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.60 | Put | Bond Future | 1,895.5000 | 1.8955 | 1,918.0800 | 1.9181 | 1.191 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.60 | Call | Bond Future | 1,406.5300 | 1.4065 | 1,369.6800 | 1.3697 | (2.620) | 0 | 0 | 1,320 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 2,629.8000 | 2.6298 | 2,660.4900 | 2.6605 | 1.167 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 889.0200 | 0.8890 | 860.2800 | 0.8603 | (3.233) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 6,390.2200 | 6.3902 | 6,444.4500 | 6.4445 | 0.849 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 78.0300 | 0.0780 | 72.8300 | 0.0728 | (6.664) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 07/02/2019 | 8.90 | Put | Bond Future | 5,151.1200 | 5.1511 | 5,200.8400 | 5.2008 | 0.965 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 5,807.2400 | 5.8072 | 5,853.5400 | 5.8535 | 0.797 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 1,417.6500 | 1.4176 | 1,388.8100 | 1.3888 | (2.034) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | | | Bond Future | 9.7462 | 90.6321 | 9.7562 | 90.5714 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,369.2500 | 1.3693 | 1,340.9900 | 1.3410 | (2.064) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 3,560.6100 | 3.5606 | 3,593.0300 | 3.5930 | 0.911 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 4,034.8400 | 4.0348 | 3,986.9700 | 3.9870 | (1.186) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 1,344.3500 | 1.3444 | 1,357.1600 | 1.3572 | 0.953 | 0 | 0 | 3,000 |
| 2018/11/15 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 480.8600 | 0.4809 | 466.4800 | 0.4665 | (2.990) | 0 | 0 | 3,000 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 3,484.0400 | 3.4840 | 3,515.8800 | 3.5159 | 0.914 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,393.4400 | 1.3934 | 1,364.8900 | 1.3649 | (2.049) | 0 | 0 | 3,000 |
| 2018/11/15 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 3,522.2900 | 3.5223 | 3,554.4200 | 3.5544 | 0.912 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 2,609.1800 | 2.6092 | 2,632.1300 | 2.6321 | 0.880 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | | | Bond Future | 9.8081 | 88.4484 | 9.8187 | 88.3854 | 0.108 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 3,212.0400 | 3.2120 | 3,171.9500 | 3.1719 | (1.248) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 3,245.7900 | 3.2458 | 3,205.5000 | 3.2055 | (1.241) | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 2,634.8000 | 2.6348 | 2,657.9600 | 2.6580 | 0.879 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 2,584.0600 | 2.5841 | 2,606.8100 | 2.6068 | 0.880 | 0 | 0 | 0 |
| 2018/11/15 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 3,178.7300 | 3.1787 | 3,138.8500 | 3.1388 | (1.255) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 57.2500 | 0.0572 | 53.1100 | 0.0531 | (7.231) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 7,510.8600 | 7.5109 | 7,570.8700 | 7.5709 | 0.799 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | | | Bond Future | 9.8559 | 91.3542 | 9.8655 | 91.2902 | 0.097 | 0.0000 | 0.0000 | 41,753 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 59.8100 | 0.0598 | 55.5300 | 0.0555 | (7.156) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 7,366.6500 | 7.3666 | 7,426.3700 | 7.4264 | 0.811 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 7,438.6700 | 7.4387 | 7,498.5300 | 7.4985 | 0.805 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 54.7800 | 0.0548 | 50.7900 | 0.0508 | (7.284) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 3,638.8700 | 3.6389 | 3,671.9900 | 3.6720 | 0.910 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 1,601.3700 | 1.6014 | 1,569.4300 | 1.5694 | (1.995) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | | | Bond Future | 9.9210 | 88.8056 | 9.9309 | 88.7402 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 1,628.7700 | 1.6288 | 1,596.5200 | 1.5965 | (1.980) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 3,679.3600 | 3.6794 | 3,712.7900 | 3.7128 | 0.909 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 1,656.1900 | 1.6562 | 1,623.6400 | 1.6236 | (1.965) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 3,598.4800 | 3.5985 | 3,631.3000 | 3.6313 | 0.912 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 3,639.6000 | 3.6396 | 3,595.8300 | 3.5958 | (1.203) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 2,834.0400 | 2.8340 | 2,857.8500 | 2.8579 | 0.840 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | | | Bond Future | 9.9792 | 90.5911 | 9.9897 | 90.5233 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 2,861.9000 | 2.8619 | 2,885.9200 | 2.8859 | 0.839 | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 3,675.6900 | 3.6757 | 3,631.7100 | 3.6317 | (1.197) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 3,603.6800 | 3.6037 | 3,560.1100 | 3.5601 | (1.209) | 0 | 0 | 0 |
| 2018/11/15 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 2,890.0000 | 2.8900 | 2,914.2200 | 2.9142 | 0.838 | 0 | 0 | 0 |
| 2018/11/15 | 2033 | 07/02/2019 | | | Bond Future | 103.1959 | 103.1959 | 102.6174 | 102.6174 | (0.561) | 0.0000 | 0.0000 | 6,770 |
| 2018/11/15 | 2033 | 02/05/2019 | | | Bond Future | 103.8899 | 103.8899 | 103.3010 | 103.3010 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2033 | 01/08/2019 | | | Bond Future | 106.0013 | 106.0013 | 105.3991 | 105.3991 | (0.568) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 7,763.9000 | 7.7639 | 7,865.8700 | 7.8659 | 1.313 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 87.5700 | 0.0876 | 79.8700 | 0.0799 | (8.793) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | | | Bond Future | 10.0258 | 87.6809 | 10.0406 | 87.5709 | 0.147 | 0.0000 | 0.0000 | 58,272 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 91.8700 | 0.0919 | 83.8700 | 0.0839 | (8.708) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 7,844.3100 | 7.8443 | 7,946.5800 | 7.9466 | 1.304 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 96.3900 | 0.0964 | 88.0700 | 0.0881 | (8.632) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 7,683.8300 | 7.6838 | 7,785.4800 | 7.7855 | 1.323 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 3,962.1200 | 3.9621 | 4,022.1400 | 4.0221 | 1.515 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | | | Bond Future | 10.0893 | 89.2247 | 10.1046 | 89.1127 | 0.151 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 1,837.3400 | 1.8373 | 1,785.8400 | 1.7858 | (2.803) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 4,007.3000 | 4.0073 | 4,067.8400 | 4.0678 | 1.511 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 1,868.5300 | 1.8685 | 1,816.5100 | 1.8165 | (2.784) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 1,806.4400 | 1.8064 | 1,755.4500 | 1.7554 | (2.823) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 4,052.8700 | 4.0529 | 4,113.9200 | 4.1139 | 1.506 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,224.0600 | 4.2241 | 4,151.4600 | 4.1515 | (1.719) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | | | Bond Future | 10.1494 | 86.7626 | 10.1653 | 86.6471 | 0.157 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,143.1900 | 4.1432 | 4,071.3000 | 4.0713 | (1.735) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 3,130.2100 | 3.1302 | 3,173.7800 | 3.1738 | 1.392 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 3,068.4800 | 3.0685 | 3,111.3400 | 3.1113 | 1.397 | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,183.5400 | 4.1835 | 4,111.2900 | 4.1113 | (1.727) | 0 | 0 | 0 |
| 2018/11/15 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 3,099.2200 | 3.0992 | 3,142.4300 | 3.1424 | 1.394 | 0 | 0 | 0 |
| 2018/11/15 | 2038 | 07/02/2019 | | | Bond Future | 121.5090 | 121.5090 | 121.2136 | 121.2136 | (0.243) | 0.0000 | 0.0000 | 9,892 |
| 2018/11/15 | 2038 | 02/05/2019 | | | Bond Future | 123.6752 | 123.6752 | 123.3740 | 123.3740 | (0.243) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2038 | 01/08/2019 | | | Bond Future | 126.1361 | 126.1361 | 125.8274 | 125.8274 | (0.245) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 93.3300 | 0.0933 | 83.2200 | 0.0832 | (10.833) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 8,499.0300 | 8.4990 | 8,648.6800 | 8.6487 | 1.761 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | | | Bond Future | 10.0903 | 90.8577 | 10.1102 | 90.6987 | 0.198 | 0.0000 | 0.0000 | 33,526 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 8,322.9100 | 8.3229 | 8,471.8500 | 8.4718 | 1.790 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 85.5700 | 0.0856 | 76.1700 | 0.0762 | (10.985) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 8,410.8300 | 8.4108 | 8,560.1300 | 8.5601 | 1.775 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 89.3800 | 0.0894 | 79.6300 | 0.0796 | (10.908) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 1,201.3700 | 1.2014 | 1,149.4100 | 1.1494 | (4.325) | 0 | 0 | 1,150 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 2,069.9800 | 2.0700 | 1,996.5100 | 1.9965 | (3.549) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 4,237.1800 | 4.2372 | 4,326.4900 | 4.3265 | 2.108 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | | | Bond Future | 10.1533 | 92.4576 | 10.1738 | 92.2955 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 2,888.0100 | 2.8880 | 2,954.8600 | 2.9549 | 2.315 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 3,256.1500 | 3.2562 | 3,160.9600 | 3.1610 | (2.923) | 0 | 0 | 1,150 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 5,748.6000 | 5.7486 | 5,858.6800 | 5.8587 | 1.915 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 2,104.4700 | 2.1045 | 2,030.2700 | 2.0303 | (3.526) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 4,141.5900 | 4.1416 | 4,229.4300 | 4.2294 | 2.121 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 4,189.0500 | 4.1890 | 4,277.6200 | 4.2776 | 2.114 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 2,036.0400 | 2.0360 | 1,963.3100 | 1.9633 | (3.572) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,480.4000 | 4.4804 | 4,379.0300 | 4.3790 | (2.263) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 3,311.3800 | 3.3114 | 3,375.8800 | 3.3759 | 1.948 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | | | Bond Future | 10.2130 | 89.8100 | 10.2343 | 89.6437 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 3,344.3200 | 3.3443 | 3,409.3300 | 3.4093 | 1.944 | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,523.9100 | 4.5239 | 4,422.0300 | 4.4220 | (2.252) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,567.2800 | 4.5673 | 4,464.8900 | 4.4649 | (2.242) | 0 | 0 | 0 |
| 2018/11/15 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 3,278.4200 | 3.2784 | 3,342.4100 | 3.3424 | 1.952 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 8,090.6600 | 8.0907 | 8,201.0800 | 8.2011 | 1.365 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | | | Bond Future | 10.0924 | 88.1206 | 10.1072 | 88.0005 | 0.147 | 0.0000 | 0.0000 | 36,223 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 108.4600 | 0.1085 | 99.0600 | 0.0991 | (8.667) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 8,180.0100 | 8.1800 | 8,290.7500 | 8.2908 | 1.354 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 113.1700 | 0.1132 | 103.4500 | 0.1035 | (8.589) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 103.9100 | 0.1039 | 94.8400 | 0.0948 | (8.729) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 8,269.6700 | 8.2697 | 8,380.7400 | 8.3807 | 1.343 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,134.9400 | 2.1349 | 2,076.4600 | 2.0765 | (2.739) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | | | Bond Future | 10.1524 | 89.6722 | 10.1677 | 89.5499 | 0.150 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 4,204.9600 | 4.2050 | 4,268.8600 | 4.2689 | 1.520 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,170.2200 | 2.1702 | 2,111.1800 | 2.1112 | (2.720) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 4,109.0700 | 4.1091 | 4,171.8400 | 4.1718 | 1.528 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 4,156.6700 | 4.1567 | 4,220.0100 | 4.2200 | 1.524 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,206.0500 | 2.2060 | 2,146.4400 | 2.1464 | (2.702) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 3,245.8900 | 3.2459 | 3,291.2900 | 3.2913 | 1.399 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | | | Bond Future | 10.2093 | 87.0939 | 10.2252 | 86.9679 | 0.155 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,695.8600 | 4.6959 | 4,615.6500 | 4.6156 | (1.708) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 3,278.6100 | 3.2786 | 3,324.3800 | 3.3244 | 1.396 | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,740.4200 | 4.7404 | 4,659.8400 | 4.6598 | (1.700) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,651.4600 | 4.6515 | 4,571.6400 | 4.5716 | (1.716) | 0 | 0 | 0 |
| 2018/11/15 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 3,311.6200 | 3.3116 | 3,357.7800 | 3.3578 | 1.394 | 0 | 0 | 0 |
| 2018/11/15 | 2046 | 07/02/2019 | | | Bond Future | 115.4269 | 115.4269 | 115.4092 | 115.4092 | (0.015) | 0.0000 | 0.0000 | 12,458 |
| 2018/11/15 | 2046 | 02/05/2019 | | | Bond Future | 115.7985 | 115.7985 | 115.7803 | 115.7803 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2046 | 01/08/2019 | | | Bond Future | 118.1522 | 118.1522 | 118.1321 | 118.1321 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2050 | 07/02/2019 | | | Bond Future | 119.9627 | 119.9627 | 118.4439 | 118.4439 | (1.266) | 0.0000 | 0.0000 | 10,255 |
| 2018/11/15 | 2050 | 02/05/2019 | | | Bond Future | 122.1012 | 122.1012 | 120.5550 | 120.5550 | (1.266) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 2050 | 01/08/2019 | | | Bond Future | 122.7641 | 122.7641 | 121.1850 | 121.1850 | (1.286) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL37 | 07/02/2019 | | | Index Future | 602.9740 | 602.9740 | 602.7780 | 602.7780 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL37 | 02/05/2019 | | | Index Future | 613.5880 | 613.5880 | 613.3880 | 613.3880 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL37 | 01/08/2019 | | | Index Future | 625.9140 | 625.9140 | 625.7020 | 625.7020 | (0.034) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL7T | 07/02/2019 | | | Index Future | 693.2180 | 693.2180 | 692.8480 | 692.8480 | (0.053) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL7T | 02/05/2019 | | | Index Future | 705.4210 | 705.4210 | 705.0430 | 705.0430 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | AL7T | 01/08/2019 | | | Index Future | 719.5920 | 719.5920 | 719.1970 | 719.1970 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ALBI | 07/02/2019 | | | Index Future | 628.4120 | 628.4120 | 627.7820 | 627.7820 | (0.100) | 0.0000 | 0.0000 | 906 |
| 2018/11/15 | ALBI | 02/05/2019 | | | Index Future | 639.4740 | 639.4740 | 638.8310 | 638.8310 | (0.101) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ALBI | 01/08/2019 | | | Index Future | 652.3200 | 652.3200 | 651.6570 | 651.6570 | (0.102) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C035 | 28/02/2035 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ES33 | 07/02/2019 | | | Bond Future | 11.2679 | 76.4127 | 11.2874 | 76.3029 | 0.173 | 0.0000 | 0.0000 | 494 |
| 2018/11/15 | ES33 | 02/05/2019 | | | Bond Future | 11.3724 | 73.9665 | 11.3926 | 73.8545 | 0.177 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ES33 | 01/08/2019 | | | Bond Future | 11.4748 | 75.4536 | 11.4959 | 75.3385 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ES42 | 07/02/2019 | | | Bond Future | 11.4764 | 78.5533 | 11.4960 | 78.4286 | 0.170 | 0.0000 | 0.0000 | 5,169 |
| 2018/11/15 | ES42 | 02/05/2019 | | | Bond Future | 11.5804 | 75.6755 | 11.6007 | 75.5484 | 0.175 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | ES42 | 01/08/2019 | | | Bond Future | 11.6806 | 77.1977 | 11.7017 | 77.0671 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 447,100.0000 | 44.7100 | 453,320.0000 | 45.3320 | 1.391 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | | | GOVI | 621.8200 | 621.8200 | 621.1980 | 621.1980 | (0.100) | 0.0000 | 0.0000 | 461 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 447,000.0000 | 44.7000 | 453,220.0000 | 45.3220 | 1.391 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 446,900.0000 | 44.6900 | 453,120.0000 | 45.3120 | 1.392 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 151,140.0000 | 15.1140 | 157,480.0000 | 15.7480 | 4.195 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 150,940.0000 | 15.0940 | 157,280.0000 | 15.7280 | 4.200 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | | | GOVI | 632.7660 | 632.7660 | 632.1320 | 632.1320 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 151,040.0000 | 15.1040 | 157,380.0000 | 15.7380 | 4.198 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 67,970.0000 | 6.7970 | 61,430.0000 | 6.1430 | (9.622) | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | | | GOVI | 645.4770 | 645.4770 | 644.8230 | 644.8230 | (0.101) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 67,870.0000 | 6.7870 | 61,330.0000 | 6.1330 | (9.636) | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 68,070.0000 | 6.8070 | 61,530.0000 | 6.1530 | (9.608) | 0 | 0 | 0 |
| 2018/11/15 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IGOV | 07/02/2019 | | | Index Future | 255.3950 | 255.3950 | 254.7560 | 254.7560 | (0.250) | 0.0000 | 0.0000 | 518 |
| 2018/11/15 | IGOV | 02/05/2019 | | | Index Future | 259.9480 | 259.9480 | 259.2960 | 259.2960 | (0.251) | 0.0000 | 0.0000 | 215 |
| 2018/11/15 | IGOV | 01/08/2019 | | | Index Future | 265.2300 | 265.2300 | 264.5620 | 264.5620 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS01 | 20/12/2018 | | | Interest Rate Swap | 102.2400 | 102.2400 | 102.2400 | 102.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.5800 | 99.5800 | 99.5800 | 99.5800 | 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 |
|------------|------------------|------------|--------|-----|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0500 | 102.0500 | 102.0500 | 102.0500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.9700 | 99.9700 | 99.9700 | 99.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9000 | 98.9000 | 98.9000 | 98.9000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3300 | 99.3300 | 99.3300 | 99.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7700 | 99.7700 | 99.7700 | 99.7700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.9700 | 101.9700 | 101.9700 | 101.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 20/12/2019 | | | Interest Rate Swap | 103.0000 | 103.0000 | 103.0100 | 103.0100 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 23/03/2020 | | | Interest Rate Swap | 99.1000 | 99.1000 | 99.1200 | 99.1200 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.7800 | 102.7800 | 102.8000 | 102.8000 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS02 | 21/09/2020 | | | Interest Rate Swap | 99.8900 | 99.8900 | 99.9100 | 99.9100 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.8100 | 96.8100 | 96.8400 | 96.8400 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.1000 | 96.1000 | 96.1400 | 96.1400 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 15/06/2021 | | | Interest Rate Swap | 95.3700 | 95.3700 | 95.4200 | 95.4200 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 21/09/2021 | | | Interest Rate Swap | 95.6200 | 95.6200 | 95.6800 | 95.6800 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 21/12/2021 | | | Interest Rate Swap | 97.8900 | 97.8900 | 97.9400 | 97.9400 | 0.051 | 0.0000 | 0.0000 | 51 |
| 2018/11/15 | IS05 | 15/03/2022 | | | Interest Rate Swap | 98.0900 | 98.0900 | 98.1400 | 98.1400 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 21/06/2022 | | | Interest Rate Swap | 99.3600 | 99.3600 | 99.4000 | 99.4000 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 20/09/2022 | | | Interest Rate Swap | 103.3500 | 103.3500 | 103.3800 | 103.3800 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 20/12/2022 | | | Interest Rate Swap | 104.6700 | 104.6700 | 104.7000 | 104.7000 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 22/03/2023 | | | Interest Rate Swap | 98.1400 | 98.1400 | 98.1600 | 98.1600 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 20/06/2023 | | | Interest Rate Swap | 104.2300 | 104.2300 | 104.2500 | 104.2500 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS05 | 19/09/2023 | | | Interest Rate Swap | 99.8200 | 99.8200 | 99.8400 | 99.8400 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 17/12/2025 | | | Interest Rate Swap | 97.0300 | 97.0300 | 97.1200 | 97.1200 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 16/03/2026 | | | Interest Rate Swap | 94.1100 | 94.1100 | 94.2000 | 94.2000 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 15/06/2026 | | | Interest Rate Swap | 92.9200 | 92.9200 | 93.0000 | 93.0000 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 21/09/2026 | | | Interest Rate Swap | 95.1200 | 95.1200 | 95.2000 | 95.2000 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 21/12/2026 | | | Interest Rate Swap | 98.9300 | 98.9300 | 99.0000 | 99.0000 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 15/03/2027 | | | Interest Rate Swap | 97.5600 | 97.5600 | 97.6400 | 97.6400 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 21/06/2027 | | | Interest Rate Swap | 99.6500 | 99.6500 | 99.7600 | 99.7600 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 20/09/2027 | | | Interest Rate Swap | 105.1000 | 105.1000 | 105.2200 | 105.2200 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 20/12/2027 | | | Interest Rate Swap | 105.5000 | 105.5000 | 105.6200 | 105.6200 | 0.114 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 22/03/2028 | | | Interest Rate Swap | 99.1200 | 99.1200 | 99.2400 | 99.2400 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 20/06/2028 | | | Interest Rate Swap | 106.2700 | 106.2700 | 106.3800 | 106.3800 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | IS10 | 19/09/2028 | | | Interest Rate Swap | 99.9500 | 99.9500 | 100.0600 | 100.0600 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 35,000 |
| 2018/11/15 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 6,474.7100 | 6.4747 | 6,441.3200 | 6.4413 | (0.516) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | | | Bond Future | 8.5471 | 100.8478 | 8.5572 | 100.8145 | 0.118 | 0.0000 | 0.0000 | 60,251 |
| 2018/11/15 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 6,414.0600 | 6.4141 | 6,380.6700 | 6.3807 | (0.521) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 1.2700 | 0.0013 | 1.2500 | 0.0013 | (1.575) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 1.1500 | 0.0012 | 1.1300 | 0.0011 | (1.739) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 6,444.3900 | 6.4444 | 6,411.0000 | 6.4110 | (0.518) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 1.2100 | 0.0012 | 1.1900 | 0.0012 | (1.653) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 773.2500 | 0.7733 | 755.8000 | 0.7558 | (2.257) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 1,266.7300 | 1.2667 | 1,283.6600 | 1.2837 | 1.337 | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | | | Bond Future | 8.6013 | 98.6933 | 8.6122 | 98.6591 | 0.126 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 788.7000 | 0.7887 | 771.0500 | 0.7711 | (2.238) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 1,234.2200 | 1.2342 | 1,250.7600 | 1.2508 | 1.340 | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 1,250.3900 | 1.2504 | 1,267.1300 | 1.2671 | 1.339 | 0 | 0 | 0 |
| 2018/11/15 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 757.9700 | 0.7580 | 740.7100 | 0.7407 | (2.277) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 1,868.8200 | 1.8688 | 1,844.1800 | 1.8442 | (1.318) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | | | Bond Future | 8.6327 | 100.6770 | 8.6449 | 100.6409 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 1,828.4500 | 1.8284 | 1,804.0500 | 1.8041 | (1.334) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 951.2400 | 0.9512 | 962.9100 | 0.9629 | 1.227 | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 932.9500 | 0.9330 | 944.3800 | 0.9444 | 1.225 | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 1,848.5900 | 1.8486 | 1,824.0700 | 1.8241 | (1.326) | 0 | 0 | 0 |
| 2018/11/15 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 942.0500 | 0.9420 | 953.6000 | 0.9536 | 1.226 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 75.5900 | 0.0756 | 68.7600 | 0.0688 | (9.036) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | | | Bond Future | 9.9767 | 95.3097 | 9.9914 | 95.2007 | 0.148 | 0.0000 | 0.0000 | 71,612 |
| 2018/11/15 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 69.2600 | 0.0693 | 62.9000 | 0.0629 | (9.183) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 8,080.7800 | 8.0808 | 8,183.4200 | 8.1834 | 1.270 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 7,919.6600 | 7.9197 | 8,021.8300 | 8.0218 | 1.290 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 72.3600 | 0.0724 | 65.7800 | 0.0658 | (9.093) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 8,000.1000 | 8.0001 | 8,102.5200 | 8.1025 | 1.280 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 4,071.9200 | 4.0719 | 4,132.0000 | 4.1320 | 1.475 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | | | Bond Future | 10.0384 | 92.4871 | 10.0537 | 92.3760 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 1,850.9700 | 1.8510 | 1,799.9000 | 1.7999 | (2.759) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 1,881.9700 | 1.8820 | 1,830.3900 | 1.8304 | (2.741) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 4,027.2000 | 4.0272 | 4,086.7700 | 4.0868 | 1.479 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 1,820.5000 | 1.8205 | 1,769.9300 | 1.7699 | (2.778) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 4,117.2600 | 4.1173 | 4,177.8400 | 4.1778 | 1.471 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,062.7500 | 4.0627 | 3,991.8900 | 3.9919 | (1.744) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 3,125.6200 | 3.1256 | 3,169.6200 | 3.1696 | 1.408 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | | | Bond Future | 10.0948 | 94.3464 | 10.1107 | 94.2319 | 0.157 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,102.9000 | 4.1029 | 4,031.6800 | 4.0317 | (1.736) | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 3,064.0100 | 3.0640 | 3,107.2900 | 3.1073 | 1.413 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 3,094.8400 | 3.0948 | 3,138.4800 | 3.1385 | 1.410 | 0 | 0 | 0 |
| 2018/11/15 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 4,022.4600 | 4.0225 | 3,951.9600 | 3.9520 | (1.753) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 52.9700 | 0.0530 | 49.1800 | 0.0492 | (7.155) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 1,879.5300 | 1.8795 | 1,903.4900 | 1.9035 | 1.275 | 0 | 0 | 1,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 6,149.4200 | 6.1494 | 6,201.4800 | 6.2015 | 0.847 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 182.3200 | 0.1823 | 172.4400 | 0.1724 | (5.419) | 0 | 0 | 1,000 |
| 2018/11/15 | R186 | 07/02/2019 | 9.50 | Call | Bond Future | 2,394.4800 | 2.3945 | 2,349.2400 | 2.3492 | (1.889) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.92 | Put | Bond Future | 352.1100 | 0.3521 | 355.3300 | 0.3553 | 0.914 | 0 | 0 | 1,170 |
| 2018/11/15 | R186 | 07/02/2019 | | | Bond Future | 9.2319 | 108.4794 | 9.2417 | 108.4234 | 0.106 | 0.0000 | 0.0000 | 67,961 |
| 2018/11/15 | R186 | 07/02/2019 | 9.38 | Put | Bond Future | 1,109.9100 | 1.1099 | 1,124.0600 | 1.1241 | 1.275 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.38 | Call | Bond Future | 1,957.0000 | 1.9570 | 1,915.1500 | 1.9151 | (2.138) | 0 | 0 | 6,000 |
| 2018/11/15 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 6,208.9200 | 6.2089 | 6,261.1300 | 6.2611 | 0.841 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 1,117.2100 | 1.1172 | 1,085.1700 | 1.0852 | (2.868) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 55.3000 | 0.0553 | 51.3600 | 0.0514 | (7.125) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 5,621.2000 | 5.6212 | 5,671.8400 | 5.6718 | 0.901 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 4,502.1300 | 4.5021 | 4,548.2500 | 4.5482 | 1.024 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.50 | Put | Bond Future | 867.2800 | 0.8673 | 878.0400 | 0.8780 | 1.241 | 0 | 0 | 2,500 |
| 2018/11/15 | R186 | 07/02/2019 | 9.92 | Call | Bond Future | 4,215.1800 | 4.2152 | 4,162.4000 | 4.1624 | (1.252) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.23 | Put | Bond Future | 1,483.7900 | 1.4838 | 1,502.9200 | 1.5029 | 1.289 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.23 | Call | Bond Future | 1,472.6400 | 1.4726 | 1,435.7700 | 1.4358 | (2.504) | 0 | 0 | 3,000 |
| 2018/11/15 | R186 | 07/02/2019 | 8.77 | Put | Bond Future | 3,166.5300 | 3.1665 | 3,203.5200 | 3.2035 | 1.168 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.77 | Call | Bond Future | 466.2400 | 0.4662 | 447.2300 | 0.4472 | (4.077) | 0 | 0 | 1,170 |
| 2018/11/15 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 57.7000 | 0.0577 | 53.6300 | 0.0536 | (7.054) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 6,090.0300 | 6.0900 | 6,141.9600 | 6.1420 | 0.853 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.27 | Put | Bond Future | 1,375.5300 | 1.3755 | 1,393.2700 | 1.3933 | 1.290 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.27 | Call | Bond Future | 1,594.1200 | 1.5941 | 1,555.8600 | 1.5559 | (2.400) | 0 | 0 | 1,170 |
| 2018/11/15 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 81.6300 | 0.0816 | 76.2700 | 0.0763 | (6.566) | 0 | 0 | 210 |
| 2018/11/15 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 4,121.4900 | 4.1215 | 4,068.9400 | 4.0689 | (1.275) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 368.1000 | 0.3681 | 371.5500 | 0.3716 | 0.937 | 0 | 0 | 1,000 |
| 2018/11/15 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 4,947.2700 | 4.9473 | 4,897.6000 | 4.8976 | (1.004) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 3,619.2600 | 3.6193 | 3,574.3000 | 3.5743 | (1.242) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 851.6100 | 0.8516 | 860.5900 | 0.8606 | 1.054 | 0 | 0 | 90 |
| 2018/11/15 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 4,329.1200 | 4.3291 | 4,369.2200 | 4.3692 | 0.926 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 2,930.3800 | 2.9304 | 2,960.2700 | 2.9603 | 1.020 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 2,199.6800 | 2.1997 | 2,223.0000 | 2.2230 | 1.060 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 1,321.8700 | 1.3219 | 1,294.2400 | 1.2942 | (2.090) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | | | Bond Future | 9.2984 | 110.3893 | 9.3086 | 110.3321 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 614.5600 | 0.6146 | 597.4200 | 0.5974 | (2.789) | 0 | 0 | 3,250 |
| 2018/11/15 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 1,345.6400 | 1.3456 | 1,317.7300 | 1.3177 | (2.074) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 2,863.1800 | 2.8632 | 2,892.5100 | 2.8925 | 1.024 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 736.8200 | 0.7368 | 744.3900 | 0.7444 | 1.027 | 0 | 0 | 200 |
| 2018/11/15 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 2,073.7000 | 2.0737 | 2,038.5000 | 2.0385 | (1.697) | 0 | 0 | 200 |
| 2018/11/15 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 1,128.0700 | 1.1281 | 1,140.3500 | 1.1403 | 1.089 | 0 | 0 | 7,000 |
| 2018/11/15 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 4,475.2900 | 4.4753 | 4,427.0300 | 4.4270 | (1.078) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 2,338.8500 | 2.3388 | 2,363.4900 | 2.3635 | 1.054 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 1,298.6300 | 1.2986 | 1,271.2800 | 1.2713 | (2.106) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 786.1100 | 0.7861 | 794.3000 | 0.7943 | 1.042 | 0 | 0 | 3,250 |
| 2018/11/15 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 1,928.0900 | 1.9281 | 1,894.1700 | 1.8942 | (1.759) | 0 | 0 | 3,250 |
| 2018/11/15 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 2,896.5000 | 2.8965 | 2,926.1100 | 2.9261 | 1.022 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 4,462.4100 | 4.4624 | 4,503.3200 | 4.5033 | 0.917 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 571.9400 | 0.5719 | 555.6100 | 0.5556 | (2.855) | 0 | 0 | 90 |
| 2018/11/15 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 4,112.5700 | 4.1126 | 4,151.3000 | 4.1513 | 0.942 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 690.3900 | 0.6904 | 671.8800 | 0.6719 | (2.681) | 0 | 0 | 200 |
| 2018/11/15 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 2,064.7300 | 2.0647 | 2,086.7700 | 2.0868 | 1.067 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 1,785.7400 | 1.7857 | 1,753.1400 | 1.7531 | (1.826) | 0 | 0 | 90 |
| 2018/11/15 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 5,019.0300 | 5.0190 | 5,063.0400 | 5.0630 | 0.877 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 421.2600 | 0.4213 | 408.0300 | 0.4080 | (3.141) | 0 | 0 | 7,000 |
| 2018/11/15 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 2,964.2600 | 2.9643 | 2,994.4300 | 2.9944 | 1.018 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 1,275.3500 | 1.2753 | 1,248.2800 | 1.2483 | (2.123) | 0 | 0 | 7,000 |
| 2018/11/15 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 4,730.3900 | 4.7304 | 4,681.3400 | 4.6813 | (1.037) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 3,129.7200 | 3.1297 | 3,090.6300 | 3.0906 | (1.249) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 1,271.2800 | 1.2713 | 1,283.4100 | 1.2834 | 0.954 | 0 | 0 | 6,000 |
| 2018/11/15 | R186 | 01/08/2019 | | | Bond Future | 9.3540 | 107.3054 | 9.3650 | 107.2456 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 6,376.0100 | 6.3760 | 6,424.2500 | 6.4242 | 0.757 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 426.7400 | 0.4267 | 415.2400 | 0.4152 | (2.695) | 0 | 0 | 6,000 |
| 2018/11/15 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 3,381.2400 | 3.3812 | 3,412.4300 | 3.4124 | 0.922 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 1,708.1800 | 1.7082 | 1,679.6300 | 1.6796 | (1.671) | 0 | 0 | 6,000 |
| 2018/11/15 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 3,064.1400 | 3.0641 | 3,025.4300 | 3.0254 | (1.263) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 2,164.8800 | 2.1649 | 2,185.9100 | 2.1859 | 0.971 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 2,122.7800 | 2.1228 | 2,143.4300 | 2.1434 | 0.973 | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 5,132.0900 | 5.1321 | 5,084.4800 | 5.0845 | (0.928) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 3,097.0400 | 3.0970 | 3,058.1400 | 3.0581 | (1.256) | 0 | 0 | 0 |
| 2018/11/15 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 2,143.9200 | 2.1439 | 2,164.7600 | 2.1648 | 0.972 | 0 | 0 | 0 |
| 2018/11/15 | R197 | 07/02/2019 | | | Bond Future | 297.9229 | 297.9229 | 297.8740 | 297.8740 | (0.016) | 0.0000 | 0.0000 | 2,355 |
| 2018/11/15 | R197 | 02/05/2019 | | | Bond Future | 303.2337 | 303.2337 | 303.1831 | 303.1831 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R197 | 01/08/2019 | | | Bond Future | 301.8359 | 301.8359 | 301.7806 | 301.7806 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R202 | 07/02/2019 | | | Bond Future | 232.7327 | 232.7327 | 232.6957 | 232.6957 | (0.016) | 0.0000 | 0.0000 | 8,990 |
| 2018/11/15 | R202 | 02/05/2019 | | | Bond Future | 236.8813 | 236.8813 | 236.8433 | 236.8433 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R202 | 01/08/2019 | | | Bond Future | 237.6795 | 237.6795 | 237.6378 | 237.6378 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 365.4800 | 0.3655 | 356.4700 | 0.3565 | (2.465) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 11.4100 | 0.0114 | 12.0700 | 0.0121 | 5.784 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | | | Bond Future | 6.1215 | 101.5512 | 6.1323 | 101.5416 | 0.176 | 0.0000 | 0.0000 | 17,072 |
| 2018/11/15 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 374.0400 | 0.3740 | 365.0000 | 0.3650 | (2.417) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 10.6800 | 0.0107 | 11.2800 | 0.0113 | 5.618 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 10.9900 | 0.0110 | 11.6200 | 0.0116 | 5.732 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 357.0300 | 0.3570 | 348.0500 | 0.3480 | (2.515) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 1,363.1900 | 1.3632 | 1,353.1600 | 1.3532 | (0.736) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | | | Bond Future | 5.5923 | 103.3392 | 5.6071 | 103.3291 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 1,349.9700 | 1.3500 | 1,339.9400 | 1.3399 | (0.743) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.0900 | 0.0001 | 0.0900 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 1,356.5800 | 1.3566 | 1,346.5600 | 1.3466 | (0.739) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.0800 | 0.0001 | 0.0900 | 0.0001 | 12.500 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 1,413.5300 | 1.4135 | 1,402.0500 | 1.4021 | (0.812) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | | | Bond Future | 4.0989 | 101.7735 | 4.1248 | 101.7620 | 0.631 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 1,417.8500 | 1.4178 | 1,406.3700 | 1.4064 | (0.810) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 1,422.1600 | 1.4222 | 1,410.6800 | 1.4107 | (0.807) | 0 | 0 | 0 |
| 2018/11/15 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 39.3100 | 0.0393 | 41.9900 | 0.0420 | 6.818 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 954.0900 | 0.9541 | 925.4400 | 0.9254 | (3.003) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 989.8700 | 0.9899 | 961.0100 | 0.9610 | (2.916) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | | | Bond Future | 7.5539 | 100.9372 | 7.5375 | 100.9686 | (0.217) | 0.0000 | 0.0000 | 17,015 |
| 2018/11/15 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 971.9000 | 0.9719 | 943.1400 | 0.9431 | (2.959) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 40.8800 | 0.0409 | 43.6700 | 0.0437 | 6.825 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 37.8900 | 0.0379 | 40.4700 | 0.0405 | 6.809 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 221.0900 | 0.2211 | 211.5200 | 0.2115 | (4.329) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 1,061.9000 | 1.0619 | 1,084.0000 | 1.0840 | 2.081 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | | | Bond Future | 7.5316 | 99.3130 | 7.5132 | 99.3448 | (0.245) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,075.9100 | 1.0759 | 1,098.1200 | 1.0981 | 2.064 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 224.1400 | 0.2241 | 214.4600 | 0.2145 | (4.319) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,090.1800 | 1.0902 | 1,112.5000 | 1.1125 | 2.047 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 218.3100 | 0.2183 | 208.8500 | 0.2089 | (4.333) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 1,322.8400 | 1.3228 | 1,345.7500 | 1.3457 | 1.732 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 221.0400 | 0.2210 | 212.8300 | 0.2128 | (3.714) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | | | Bond Future | 7.4301 | 101.3093 | 7.4096 | 101.3406 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 223.3500 | 0.2234 | 215.0600 | 0.2151 | (3.712) | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 1,335.4800 | 1.3355 | 1,358.4700 | 1.3585 | 1.721 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 1,310.2200 | 1.3102 | 1,333.0600 | 1.3331 | 1.743 | 0 | 0 | 0 |
| 2018/11/15 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 225.6800 | 0.2257 | 217.3200 | 0.2173 | (3.704) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 991.7200 | 0.9917 | 1,024.0000 | 1.0240 | 3.255 | 0 | 0 | 4,000 |
| 2018/11/15 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 6,383.9500 | 6.3839 | 6,499.5800 | 6.4996 | 1.811 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | | | Bond Future | 9.9060 | 72.4411 | 9.9260 | 72.3156 | 0.201 | 0.0000 | 0.0000 | 123,676 |
| 2018/11/15 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 94.1300 | 0.0941 | 84.5400 | 0.0845 | (10.188) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 6,451.6300 | 6.4516 | 6,567.5900 | 6.5676 | 1.797 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 2,809.5900 | 2.8096 | 2,716.3200 | 2.7163 | (3.320) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 97.9700 | 0.0980 | 88.0500 | 0.0880 | (10.126) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 5,918.6900 | 5.9187 | 6,031.7400 | 6.0317 | 1.910 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 130.6400 | 0.1306 | 118.1400 | 0.1181 | (9.568) | 0 | 0 | 4,000 |
| 2018/11/15 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 3,108.9200 | 3.1089 | 3,189.8300 | 3.1898 | 2.603 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 744.2500 | 0.7442 | 699.6100 | 0.6996 | (5.998) | 0 | 0 | 4,000 |
| 2018/11/15 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 90.4300 | 0.0904 | 81.1500 | 0.0812 | (10.262) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 6,519.5500 | 6.5196 | 6,635.8200 | 6.6358 | 1.783 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 3,349.1800 | 3.3492 | 3,418.4200 | 3.4184 | 2.067 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | | | Bond Future | 9.9617 | 70.5673 | 9.9822 | 70.4394 | 0.206 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,660.6000 | 1.6606 | 1,602.5100 | 1.6025 | (3.498) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 3,386.8400 | 3.3868 | 3,456.6500 | 3.4567 | 2.061 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 1,687.5800 | 1.6876 | 1,628.9200 | 1.6289 | (3.476) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 5,430.2300 | 5.4302 | 5,326.4600 | 5.3265 | (1.911) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,633.8600 | 1.6339 | 1,576.3400 | 1.5763 | (3.520) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 3,424.8300 | 3.4248 | 3,495.2100 | 3.4952 | 2.055 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 4,858.2100 | 4.8582 | 4,947.3900 | 4.9474 | 1.836 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/15 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 882.3700 | 0.8824 | 843.6500 | 0.8436 | (4.388) | 0 | 0 | 760 |
| 2018/11/15 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 980.8700 | 0.9809 | 1,005.0000 | 1.0050 | 2.460 | 0 | 0 | 760 |
| 2018/11/15 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 2,501.7500 | 2.5018 | 2,557.3100 | 2.5573 | 2.221 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,428.8600 | 2.4289 | 2,356.5200 | 2.3565 | (2.978) | 0 | 0 | 760 |
| 2018/11/15 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,637.9600 | 3.6380 | 3,557.4400 | 3.5574 | (2.213) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 2,718.3200 | 2.7183 | 2,769.9200 | 2.7699 | 1.898 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | | | Bond Future | 10.0113 | 71.9861 | 10.0325 | 71.8548 | 0.212 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 2,666.6100 | 2.6666 | 2,717.4200 | 2.7174 | 1.905 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,568.3800 | 3.5684 | 3,488.6500 | 3.4887 | (2.234) | 0 | 0 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 2,692.2400 | 2.6922 | 2,743.4400 | 2.7434 | 1.902 | 0 | 0 | 0 |
| 2018/11/15 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,602.9800 | 3.6030 | 3,522.8500 | 3.5229 | (2.224) | 0 | 0 | 0 |
| 2018/11/15 | R210 | 07/02/2019 | | | Bond Future | 187.6221 | 187.6221 | 187.5926 | 187.5926 | (0.016) | 0.0000 | 0.0000 | 3,308 |
| 2018/11/15 | R210 | 02/05/2019 | | | Bond Future | 188.4107 | 188.4107 | 188.3802 | 188.3802 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R210 | 01/08/2019 | | | Bond Future | 192.2403 | 192.2403 | 192.2068 | 192.2068 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R212 | 07/02/2019 | | | Bond Future | 155.6046 | 155.6046 | 155.5314 | 155.5314 | (0.047) | 0.0000 | 0.0000 | 4,976 |
| 2018/11/15 | R212 | 02/05/2019 | | | Bond Future | 158.3785 | 158.3785 | 158.3036 | 158.3036 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R212 | 01/08/2019 | | | Bond Future | 161.5261 | 161.5261 | 161.4478 | 161.4478 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 54.0100 | 0.0540 | 50.1800 | 0.0502 | (7.091) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | | | Bond Future | 9.7606 | 83.8760 | 9.7702 | 83.8180 | 0.098 | 0.0000 | 0.0000 | 32,397 |
| 2018/11/15 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 6,963.3600 | 6.9634 | 7,017.6100 | 7.0176 | 0.779 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 56.3400 | 0.0563 | 52.3800 | 0.0524 | (7.029) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 6,833.1400 | 6.8331 | 6,887.1200 | 6.8871 | 0.790 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 6,898.1700 | 6.8982 | 6,952.2900 | 6.9523 | 0.785 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 58.7600 | 0.0588 | 54.6600 | 0.0547 | (6.978) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,384.1300 | 1.3841 | 1,355.8800 | 1.3559 | (2.041) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 3,428.3100 | 3.4283 | 3,459.6500 | 3.4596 | 0.914 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | | | Bond Future | 9.8210 | 81.8030 | 9.8309 | 81.7437 | 0.101 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,408.6700 | 1.4087 | 1,380.1300 | 1.3801 | (2.026) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 3,354.0400 | 3.3540 | 3,384.8100 | 3.3848 | 0.917 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 3,391.1200 | 3.3911 | 3,422.1800 | 3.4222 | 0.916 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,359.6300 | 1.3596 | 1,331.6600 | 1.3317 | (2.057) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 2,587.8300 | 2.5878 | 2,609.7800 | 2.6098 | 0.848 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 3,226.9300 | 3.2269 | 3,187.5700 | 3.1876 | (1.220) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | | | Bond Future | 9.8750 | 83.4473 | 9.8854 | 83.3858 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 3,260.0900 | 3.2601 | 3,220.5300 | 3.2205 | (1.213) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 2,612.8200 | 2.6128 | 2,634.9700 | 2.6350 | 0.848 | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 3,293.6800 | 3.2937 | 3,253.9300 | 3.2539 | (1.207) | 0 | 0 | 0 |
| 2018/11/15 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 2,563.3300 | 2.5633 | 2,585.0900 | 2.5851 | 0.849 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 7,242.3300 | 7.2423 | 7,364.5800 | 7.3646 | 1.688 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 07/02/2019 | | | Bond Future | 10.0633 | 71.6132 | 10.0832 | 71.4832 | 0.198 | 0.0000 | 0.0000 | 29,770 |
| 2018/11/15 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 68.3400 | 0.0683 | 60.9300 | 0.0609 | (10.843) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 7,315.9400 | 7.3159 | 7,438.4600 | 7.4385 | 1.675 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 71.3300 | 0.0713 | 63.6500 | 0.0637 | (10.767) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 65.4600 | 0.0655 | 58.3100 | 0.0583 | (10.923) | 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 | |
|------------|------------------|------------|-------|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|---------|
| 2018/11/15 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 7,389.7800 | 7.3898 | 7,512.5600 | 7.5126 | 1.661 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 1,784.4900 | 1.7845 | 1,722.9200 | 1.7229 | (3.450) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 1,727.8700 | 1.7279 | 1,667.4800 | 1.6675 | (3.495) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | | | Bond Future | 10.1177 | 69.5778 | 10.1382 | 69.4454 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 3,497.8200 | 3.4978 | 3,569.7900 | 3.5698 | 2.058 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 3,419.7100 | 3.4197 | 3,490.5000 | 3.4905 | 2.070 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 1,756.0600 | 1.7561 | 1,695.0700 | 1.6951 | (3.473) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 3,458.5900 | 3.4586 | 3,529.9600 | 3.5300 | 2.064 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 2,730.4700 | 2.7305 | 2,782.3100 | 2.7823 | 1.899 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | | | Bond Future | 10.1675 | 70.9765 | 10.1887 | 70.8406 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,788.1200 | 3.7881 | 3,704.4900 | 3.7045 | (2.208) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 2,757.3700 | 2.7574 | 2,809.6300 | 2.8096 | 1.895 | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,823.8200 | 3.8238 | 3,739.7700 | 3.7398 | (2.198) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,752.3300 | 3.7523 | 3,669.1000 | 3.6691 | (2.218) | 0 | 0 | 0 |
| 2018/11/15 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 2,784.2700 | 2.7843 | 2,836.9300 | 2.8369 | 1.891 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 9,293.5400 | 9.2935 | 9,451.3500 | 9.4513 | 1.698 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | | | Bond Future | 10.0737 | 91.5962 | 10.0936 | 91.4303 | 0.198 | 0.0000 | 0.0000 | 110,265 |
| 2018/11/15 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 70.0200 | 0.0700 | 61.9700 | 0.0620 | (11.497) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 9,389.6300 | 9.3896 | 9,547.7600 | 9.5478 | 1.684 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 73.3400 | 0.0733 | 64.9800 | 0.0650 | (11.399) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 9,197.7400 | 9.1977 | 9,355.2400 | 9.3552 | 1.712 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 66.8200 | 0.0668 | 59.0900 | 0.0591 | (11.568) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 4,179.7100 | 4.1797 | 4,269.4600 | 4.2695 | 2.147 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | | | Bond Future | 10.1285 | 88.7716 | 10.1489 | 88.6027 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,257.6900 | 2.2577 | 2,178.5300 | 2.1785 | (3.506) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,294.7500 | 2.2947 | 2,214.8200 | 2.2148 | (3.483) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 4,229.0300 | 4.2290 | 4,319.5500 | 4.3195 | 2.140 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 4,131.0900 | 4.1311 | 4,220.0700 | 4.2201 | 2.154 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,221.1800 | 2.2212 | 2,142.7900 | 2.1428 | (3.529) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,759.3700 | 4.7594 | 4,652.2800 | 4.6523 | (2.250) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 3,411.1700 | 3.4112 | 3,478.0300 | 3.4780 | 1.960 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | | | Bond Future | 10.1785 | 90.5562 | 10.1998 | 90.3828 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,805.0300 | 4.8050 | 4,697.4100 | 4.6974 | (2.240) | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 3,343.3800 | 3.3434 | 3,409.1800 | 3.4092 | 1.968 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 3,377.1300 | 3.3771 | 3,443.4600 | 3.4435 | 1.964 | 0 | 0 | 0 |
| 2018/11/15 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,713.8800 | 4.7139 | 4,607.3200 | 4.6073 | (2.261) | 0 | 0 | 0 |

Total

968475