



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 07/12/2018 TO 07/12/2018

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/12/07 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2025 | 07/02/2019 | | | Bond Future | 132.1710 | 132.1710 | 132.0991 | 132.0991 | (0.054) | 0.0000 | 0.0000 | 355 |
| 2018/12/07 | 2025 | 02/05/2019 | | | Bond Future | 134.5235 | 134.5235 | 134.4496 | 134.4496 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2025 | 01/08/2019 | | | Bond Future | 137.1703 | 137.1703 | 137.0918 | 137.0918 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2029 | 07/02/2019 | | | Bond Future | 100.3088 | 100.3088 | 100.3118 | 100.3118 | 0.003 | 0.0000 | 0.0000 | 2,954 |
| 2018/12/07 | 2029 | 02/05/2019 | | | Bond Future | 101.0211 | 101.0211 | 101.0235 | 101.0235 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2029 | 01/08/2019 | | | Bond Future | 103.0439 | 103.0439 | 103.0441 | 103.0441 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 27.1800 | 0.0272 | 29.8800 | 0.0299 | 9.934 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 10.20 | Put | Bond Future | 304.6100 | 0.3046 | 273.7000 | 0.2737 | (10.147) | 0 | 0 | 4,000 |
| 2018/12/07 | 2030 | 07/02/2019 | | | Bond Future | 9.5835 | 89.6550 | 9.5572 | 89.8191 | (0.275) | 0.0000 | 0.0000 | 56,168 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.68 | Put | Bond Future | 1,096.5200 | 1.0965 | 1,017.8200 | 1.0178 | (7.177) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.68 | Call | Bond Future | 1,692.8600 | 1.6929 | 1,778.2500 | 1.7782 | 5.044 | 0 | 0 | 4,000 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.18 | Put | Bond Future | 2,965.9100 | 2.9659 | 2,831.8200 | 2.8318 | (4.521) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.18 | Call | Bond Future | 411.8400 | 0.4118 | 441.8400 | 0.4418 | 7.284 | 0 | 0 | 4,000 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 28.7200 | 0.0287 | 31.5800 | 0.0316 | 9.958 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 6,290.1900 | 6.2902 | 6,128.8000 | 6.1288 | (2.566) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 10.20 | Call | Bond Future | 4,024.8500 | 4.0249 | 4,158.0300 | 4.1580 | 3.309 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.90 | Call | Bond Future | 121.5200 | 0.1215 | 132.2400 | 0.1322 | 8.822 | 0 | 0 | 1,320 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 6,223.7700 | 6.2238 | 6,062.5400 | 6.0625 | (2.591) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 30.3300 | 0.0303 | 33.3300 | 0.0333 | 9.891 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 6,157.4700 | 6.1575 | 5,996.3800 | 5.9964 | (2.616) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.60 | Put | Bond Future | 1,313.6900 | 1.3137 | 1,225.5600 | 1.2256 | (6.709) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.60 | Call | Bond Future | 1,415.8300 | 1.4158 | 1,491.7900 | 1.4918 | 5.365 | 0 | 0 | 1,320 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 1,993.2900 | 1.9933 | 1,881.7300 | 1.8817 | (5.597) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 843.6200 | 0.8436 | 896.1500 | 0.8961 | 6.227 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 5,762.8900 | 5.7629 | 5,602.8800 | 5.6029 | (2.777) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 41.8100 | 0.0418 | 45.8900 | 0.0459 | 9.758 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 07/02/2019 | 8.90 | Put | Bond Future | 4,505.5600 | 4.5056 | 4,352.1900 | 4.3522 | (3.404) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 5,206.4900 | 5.2065 | 5,066.6800 | 5.0667 | (2.685) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 1,468.1500 | 1.4681 | 1,529.0900 | 1.5291 | 4.151 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | | | Bond Future | 9.6477 | 91.2308 | 9.6205 | 91.3972 | (0.282) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,416.7400 | 1.4167 | 1,476.1800 | 1.4762 | 4.196 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 3,009.3400 | 3.0093 | 2,902.4500 | 2.9025 | (3.552) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 4,312.1100 | 4.3121 | 4,427.1400 | 4.4271 | 2.668 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 1,022.8600 | 1.0229 | 971.5600 | 0.9716 | (5.015) | 0 | 0 | 3,000 |
| 2018/12/07 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 478.8700 | 0.4789 | 505.3900 | 0.5054 | 5.538 | 0 | 0 | 3,000 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 2,935.7800 | 2.9358 | 2,830.3900 | 2.8304 | (3.590) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,442.3100 | 1.4423 | 1,502.5000 | 1.5025 | 4.173 | 0 | 0 | 3,000 |
| 2018/12/07 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 2,972.4000 | 2.9724 | 2,866.2600 | 2.8663 | (3.571) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 2,217.0700 | 2.2171 | 2,142.2900 | 2.1423 | (3.373) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | | | Bond Future | 9.7105 | 89.0313 | 9.6826 | 89.1988 | (0.287) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 3,402.7400 | 3.4027 | 3,495.5300 | 3.4955 | 2.727 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 3,439.2800 | 3.4393 | 3,532.6100 | 3.5326 | 2.714 | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 2,239.6200 | 2.2396 | 2,164.2900 | 2.1643 | (3.364) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 2,194.7400 | 2.1947 | 2,120.5000 | 2.1205 | (3.383) | 0 | 0 | 0 |
| 2018/12/07 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 3,366.3600 | 3.3664 | 3,458.6000 | 3.4586 | 2.740 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 29.2700 | 0.0293 | 32.1100 | 0.0321 | 9.703 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 7,047.1800 | 7.0472 | 6,872.3800 | 6.8724 | (2.480) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | | | Bond Future | 9.7907 | 91.7908 | 9.7643 | 91.9683 | (0.270) | 0.0000 | 0.0000 | 43,322 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 30.9000 | 0.0309 | 33.9000 | 0.0339 | 9.709 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 6,901.1500 | 6.9012 | 6,726.6600 | 6.7267 | (2.528) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 6,974.1000 | 6.9741 | 6,799.4500 | 6.7995 | (2.504) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 27.6900 | 0.0277 | 30.3800 | 0.0304 | 9.715 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 3,204.5400 | 3.2045 | 3,091.1600 | 3.0912 | (3.538) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 1,607.8700 | 1.6079 | 1,673.6600 | 1.6737 | 4.092 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | | | Bond Future | 9.8540 | 89.2472 | 9.8269 | 89.4272 | (0.276) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 1,636.0600 | 1.6361 | 1,702.6600 | 1.7027 | 4.071 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 3,244.2400 | 3.2442 | 3,130.0500 | 3.1300 | (3.520) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 1,664.3200 | 1.6643 | 1,731.7100 | 1.7317 | 4.049 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 3,164.9900 | 3.1650 | 3,052.4000 | 3.0524 | (3.557) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 3,632.9100 | 3.6329 | 3,732.8200 | 3.7328 | 2.750 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 2,407.2900 | 2.4073 | 2,326.2700 | 2.3263 | (3.366) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | | | Bond Future | 9.9142 | 91.0139 | 9.8864 | 91.1955 | (0.280) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 2,432.4100 | 2.4324 | 2,350.8000 | 2.3508 | (3.355) | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 3,671.7400 | 3.6717 | 3,772.2400 | 3.7722 | 2.737 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 3,594.5400 | 3.5945 | 3,693.8400 | 3.6938 | 2.763 | 0 | 0 | 0 |
| 2018/12/07 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 2,458.0600 | 2.4581 | 2,375.8400 | 2.3758 | (3.345) | 0 | 0 | 0 |
| 2018/12/07 | 2033 | 07/02/2019 | | | Bond Future | 102.3709 | 102.3709 | 102.3741 | 102.3741 | 0.003 | 0.0000 | 0.0000 | 5,890 |
| 2018/12/07 | 2033 | 02/05/2019 | | | Bond Future | 103.0475 | 103.0475 | 103.0502 | 103.0502 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2033 | 01/08/2019 | | | Bond Future | 105.1108 | 105.1108 | 105.1112 | 105.1112 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 7,397.1000 | 7.3971 | 7,352.5600 | 7.3526 | (0.602) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 45.2300 | 0.0452 | 44.4800 | 0.0445 | (1.658) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | | | Bond Future | 9.9826 | 88.0040 | 9.9767 | 88.0477 | (0.059) | 0.0000 | 0.0000 | 56,758 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 48.1700 | 0.0482 | 47.3900 | 0.0474 | (1.619) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 7,478.8700 | 7.4789 | 7,434.3600 | 7.4344 | (0.595) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 51.2800 | 0.0513 | 50.4800 | 0.0505 | (1.560) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 7,315.6200 | 7.3156 | 7,271.0600 | 7.2711 | (0.609) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 3,661.9000 | 3.6619 | 3,627.1900 | 3.6272 | (0.948) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | | | Bond Future | 10.0452 | 89.5508 | 10.0392 | 89.5948 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 1,862.5000 | 1.8625 | 1,871.6100 | 1.8716 | 0.489 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 3,706.3800 | 3.7064 | 3,671.5100 | 3.6715 | (0.941) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 1,894.3900 | 1.8944 | 1,903.6600 | 1.9037 | 0.489 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 1,831.1300 | 1.8311 | 1,840.0700 | 1.8401 | 0.488 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 3,751.4800 | 3.7515 | 3,716.4400 | 3.7164 | (0.934) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,136.1800 | 4.1362 | 4,154.5200 | 4.1545 | 0.443 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | | | Bond Future | 10.1075 | 87.0677 | 10.1017 | 87.1106 | (0.058) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,050.0400 | 4.0500 | 4,068.0900 | 4.0681 | 0.446 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 2,731.9400 | 2.7319 | 2,707.0700 | 2.7071 | (0.910) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 2,675.4800 | 2.6755 | 2,650.9000 | 2.6509 | (0.919) | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,093.0200 | 4.0930 | 4,111.2100 | 4.1112 | 0.444 | 0 | 0 | 0 |
| 2018/12/07 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 2,703.5800 | 2.7036 | 2,678.8500 | 2.6788 | (0.915) | 0 | 0 | 0 |
| 2018/12/07 | 2038 | 07/02/2019 | | | Bond Future | 120.0625 | 120.0625 | 120.3387 | 120.3387 | 0.230 | 0.0000 | 0.0000 | 9,912 |
| 2018/12/07 | 2038 | 02/05/2019 | | | Bond Future | 122.1996 | 122.1996 | 122.4798 | 122.4798 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2038 | 01/08/2019 | | | Bond Future | 124.5938 | 124.5938 | 124.8770 | 124.8770 | 0.227 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 48.5200 | 0.0485 | 46.4700 | 0.0465 | (4.225) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 8,111.5900 | 8.1116 | 8,103.7400 | 8.1037 | (0.097) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | | | Bond Future | 10.0472 | 91.2032 | 10.0465 | 91.2091 | (0.007) | 0.0000 | 0.0000 | 32,154 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 7,932.6700 | 7.9327 | 7,924.6700 | 7.9247 | (0.101) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 43.5600 | 0.0436 | 41.6600 | 0.0417 | (4.362) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 8,014.9900 | 8.0220 | 8,014.0600 | 8.0141 | (0.099) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 45.9700 | 0.0460 | 43.9900 | 0.0440 | (4.307) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 1,164.1400 | 1.1641 | 1,157.8200 | 1.1578 | (0.543) | 0 | 0 | 1,150 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 2,033.4800 | 2.0335 | 2,026.3800 | 2.0264 | (0.349) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 3,851.5000 | 3.8515 | 3,839.0100 | 3.8390 | (0.324) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | | | Bond Future | 10.1092 | 92.8064 | 10.1086 | 92.8118 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 2,538.0600 | 2.5381 | 2,525.8900 | 2.5259 | (0.480) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 3,254.9900 | 3.2550 | 3,248.2300 | 3.2482 | (0.208) | 0 | 0 | 1,150 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 5,362.5800 | 5.3626 | 5,350.8500 | 5.3509 | (0.219) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 2,068.1300 | 2.0681 | 2,061.0300 | 2.0610 | (0.343) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 3,756.4600 | 3.7565 | 3,743.9500 | 3.7439 | (0.333) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 3,803.7600 | 3.8038 | 3,791.2500 | 3.7913 | (0.329) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 1,999.1500 | 1.9991 | 1,992.0700 | 1.9921 | (0.354) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,399.3700 | 4.3994 | 4,393.8700 | 4.3939 | (0.125) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 2,905.5400 | 2.9055 | 2,896.6100 | 2.8966 | (0.307) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | | | Bond Future | 10.1712 | 90.1373 | 10.1708 | 90.1408 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 2,936.0300 | 2.9360 | 2,927.0800 | 2.9271 | (0.305) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,445.3300 | 4.4453 | 4,439.8500 | 4.4399 | (0.123) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,491.7600 | 4.4918 | 4,486.2900 | 4.4863 | (0.122) | 0 | 0 | 0 |
| 2018/12/07 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 2,875.6400 | 2.8756 | 2,866.7200 | 2.8667 | (0.310) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 7,855.6600 | 7.8557 | 7,847.6400 | 7.8476 | (0.102) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | | | Bond Future | 10.0705 | 88.2988 | 10.0698 | 88.3045 | (0.007) | 0.0000 | 0.0000 | 37,155 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 53.3500 | 0.0534 | 51.1300 | 0.0511 | (4.161) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 7,946.7900 | 7.9468 | 7,938.8600 | 7.9389 | (0.100) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 56.2800 | 0.0563 | 53.9700 | 0.0540 | (4.104) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 50.5500 | 0.0505 | 48.4200 | 0.0484 | (4.214) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 8,038.2000 | 8.0382 | 8,030.3600 | 8.0304 | (0.098) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,037.8100 | 2.0378 | 2,030.5100 | 2.0305 | (0.358) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | | | Bond Future | 10.1303 | 89.8508 | 10.1296 | 89.8561 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 3,929.2900 | 3.9293 | 3,916.6600 | 3.9167 | (0.321) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,072.5500 | 2.0725 | 2,065.2400 | 2.0652 | (0.353) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 3,832.3200 | 3.8323 | 3,819.6700 | 3.8197 | (0.330) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 3,880.4600 | 3.8805 | 3,867.8200 | 3.8678 | (0.326) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,107.8400 | 2.1078 | 2,100.5200 | 2.1005 | (0.347) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 2,935.8500 | 2.9358 | 2,926.8300 | 2.9268 | (0.307) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | | | Bond Future | 10.1899 | 87.2484 | 10.1895 | 87.2518 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,538.1900 | 4.5382 | 4,532.5000 | 4.5325 | (0.125) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 2,966.4200 | 2.9664 | 2,957.3800 | 2.9574 | (0.305) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,584.9000 | 4.5849 | 4,579.2300 | 4.5792 | (0.124) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,491.9300 | 4.4919 | 4,486.2200 | 4.4862 | (0.127) | 0 | 0 | 0 |
| 2018/12/07 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 2,997.5700 | 2.9976 | 2,988.5100 | 2.9885 | (0.302) | 0 | 0 | 0 |
| 2018/12/07 | 2046 | 07/02/2019 | | | Bond Future | 114.1923 | 114.1923 | 114.1961 | 114.1961 | 0.003 | 0.0000 | 0.0000 | 12,458 |
| 2018/12/07 | 2046 | 02/05/2019 | | | Bond Future | 114.5388 | 114.5388 | 114.5420 | 114.5420 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2046 | 01/08/2019 | | | Bond Future | 116.8323 | 116.8323 | 116.8330 | 116.8330 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2050 | 07/02/2019 | | | Bond Future | 117.5678 | 117.5678 | 117.0830 | 117.0830 | (0.412) | 0.0000 | 0.0000 | 10,349 |
| 2018/12/07 | 2050 | 02/05/2019 | | | Bond Future | 119.6604 | 119.6604 | 119.1664 | 119.1664 | (0.413) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 2050 | 01/08/2019 | | | Bond Future | 120.2377 | 120.2377 | 119.7312 | 119.7312 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL37 | 07/02/2019 | | | Index Future | 606.5790 | 606.5790 | 607.3210 | 607.3210 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL37 | 02/05/2019 | | | Index Future | 617.2390 | 617.2390 | 617.9910 | 617.9910 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL37 | 01/08/2019 | | | Index Future | 629.4530 | 629.4530 | 630.2050 | 630.2050 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL7T | 07/02/2019 | | | Index Future | 697.7430 | 697.7430 | 698.7690 | 698.7690 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL7T | 02/05/2019 | | | Index Future | 710.0050 | 710.0050 | 711.0450 | 711.0450 | 0.146 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | AL7T | 01/08/2019 | | | Index Future | 724.0540 | 724.0540 | 725.0990 | 725.0990 | 0.144 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ALBI | 07/02/2019 | | | Index Future | 631.3980 | 631.3980 | 631.9500 | 631.9500 | 0.087 | 0.0000 | 0.0000 | 910 |
| 2018/12/07 | ALBI | 02/05/2019 | | | Index Future | 642.4950 | 642.4950 | 643.0530 | 643.0530 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ALBI | 01/08/2019 | | | Index Future | 655.2080 | 655.2080 | 655.7620 | 655.7620 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ES33 | 07/02/2019 | | | Bond Future | 11.2020 | 76.7864 | 11.1904 | 76.8521 | (0.103) | 0.0000 | 0.0000 | 494 |
| 2018/12/07 | ES33 | 02/05/2019 | | | Bond Future | 11.3047 | 74.3445 | 11.2929 | 74.4108 | (0.105) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ES33 | 01/08/2019 | | | Bond Future | 11.4088 | 75.8162 | 11.3969 | 75.8822 | (0.105) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ES42 | 07/02/2019 | | | Bond Future | 11.4276 | 78.8667 | 11.4264 | 78.8745 | (0.011) | 0.0000 | 0.0000 | 5,169 |
| 2018/12/07 | ES42 | 02/05/2019 | | | Bond Future | 11.5303 | 75.9921 | 11.5292 | 75.9996 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | ES42 | 01/08/2019 | | | Bond Future | 11.6326 | 77.4968 | 11.6316 | 77.5027 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 418,170.0000 | 41.8170 | 412,110.0000 | 41.2110 | (1.449) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | | | GOVI | 624.7130 | 624.7130 | 625.3190 | 625.3190 | 0.097 | 0.0000 | 0.0000 | 452 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 418,070.0000 | 41.8070 | 412,010.0000 | 41.2010 | (1.450) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 417,970.0000 | 41.7970 | 411,910.0000 | 41.1910 | (1.450) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 121,880.0000 | 12.1880 | 115,760.0000 | 11.5760 | (5.021) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 121,680.0000 | 12.1680 | 115,560.0000 | 11.5560 | (5.030) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | | | GOVI | 635.6920 | 635.6920 | 636.3040 | 636.3040 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 121,780.0000 | 12.1780 | 115,660.0000 | 11.5660 | (5.025) | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 95,900.0000 | 9.5900 | 102,010.0000 | 10.2010 | 6.371 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | | | GOVI | 648.2700 | 648.2700 | 648.8810 | 648.8810 | 0.094 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 95,800.0000 | 9.5800 | 101,910.0000 | 10.1910 | 6.378 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 96,000.0000 | 9.6000 | 102,110.0000 | 10.2110 | 6.365 | 0 | 0 | 0 |
| 2018/12/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IGOV | 07/02/2019 | | | Index Future | 253.6070 | 253.6070 | 253.5750 | 253.5750 | (0.013) | 0.0000 | 0.0000 | 528 |
| 2018/12/07 | IGOV | 02/05/2019 | | | Index Future | 258.1210 | 258.1210 | 258.0870 | 258.0870 | (0.013) | 0.0000 | 0.0000 | 215 |
| 2018/12/07 | IGOV | 01/08/2019 | | | Index Future | 263.2890 | 263.2890 | 263.2480 | 263.2480 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS01 | 20/12/2018 | | | Interest Rate Swap | 102.2400 | 102.2400 | 102.2400 | 102.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 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 |
|------------|------------------|------------|--------|-----|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0500 | 102.0500 | 102.0400 | 102.0400 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.9600 | 99.9600 | 99.9600 | 99.9600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9000 | 98.9000 | 98.9000 | 98.9000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3400 | 99.3400 | 99.3400 | 99.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7700 | 99.7700 | 99.7700 | 99.7700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.9600 | 101.9600 | 101.9500 | 101.9500 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.9800 | 102.9800 | 102.9700 | 102.9700 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 23/03/2020 | | | Interest Rate Swap | 99.0700 | 99.0700 | 99.0600 | 99.0600 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.7300 | 102.7300 | 102.7100 | 102.7100 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS02 | 21/09/2020 | | | Interest Rate Swap | 99.8100 | 99.8100 | 99.7900 | 99.7900 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.6800 | 96.6800 | 96.6600 | 96.6600 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.9400 | 95.9400 | 95.9200 | 95.9200 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 95.1500 | 95.1500 | 95.1300 | 95.1300 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 95.3600 | 95.3600 | 95.3400 | 95.3400 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 97.5900 | 97.5900 | 97.5500 | 97.5500 | (0.041) | 0.0000 | 0.0000 | 51 |
| 2018/12/07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 97.7600 | 97.7600 | 97.7100 | 97.7100 | (0.051) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 98.9900 | 98.9900 | 98.9300 | 98.9300 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 102.9500 | 102.9500 | 102.8700 | 102.8700 | (0.078) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 20/12/2022 | | | Interest Rate Swap | 104.2300 | 104.2300 | 104.1400 | 104.1400 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 22/03/2023 | | | Interest Rate Swap | 97.6500 | 97.6500 | 97.5600 | 97.5600 | (0.092) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 20/06/2023 | | | Interest Rate Swap | 103.7100 | 103.7100 | 103.6200 | 103.6200 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS05 | 19/09/2023 | | | Interest Rate Swap | 99.2500 | 99.2500 | 99.1600 | 99.1600 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 96.1500 | 96.1500 | 96.0700 | 96.0700 | (0.083) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 93.2000 | 93.2000 | 93.1100 | 93.1100 | (0.097) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 91.9900 | 91.9900 | 91.8800 | 91.8800 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 94.1900 | 94.1900 | 94.0600 | 94.0600 | (0.138) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 98.0000 | 98.0000 | 97.8600 | 97.8600 | (0.143) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 96.6100 | 96.6100 | 96.4700 | 96.4700 | (0.145) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 98.7100 | 98.7100 | 98.5700 | 98.5700 | (0.142) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 104.1700 | 104.1700 | 104.0400 | 104.0400 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 20/12/2027 | | | Interest Rate Swap | 104.5600 | 104.5600 | 104.4300 | 104.4300 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 22/03/2028 | | | Interest Rate Swap | 98.1400 | 98.1400 | 98.0100 | 98.0100 | (0.132) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 20/06/2028 | | | Interest Rate Swap | 105.3100 | 105.3100 | 105.1900 | 105.1900 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | IS10 | 19/09/2028 | | | Interest Rate Swap | 98.9500 | 98.9500 | 98.8200 | 98.8200 | (0.131) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 20,000 |
| 2018/12/07 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 6,994.3600 | 6.9944 | 7,119.0100 | 7.1190 | 1.782 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | | | Bond Future | 8.3901 | 101.3686 | 8.3526 | 101.4933 | (0.446) | 0.0000 | 0.0000 | 62,183 |
| 2018/12/07 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 6,933.6000 | 6.9336 | 7,058.2400 | 7.0582 | 1.798 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 0.0200 | 0.0000 | 0.0100 | 0.0000 | (50.000) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 6,963.9900 | 6.9640 | 7,088.6300 | 7.0886 | 1.790 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 0.0200 | 0.0000 | 0.0100 | 0.0000 | (50.000) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 958.8400 | 0.9588 | 1,021.7900 | 1.0218 | 6.565 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 922.7800 | 0.9228 | 858.8400 | 0.8588 | (6.929) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | | | Bond Future | 8.4342 | 99.2202 | 8.3944 | 99.3464 | (0.473) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 976.8600 | 0.9769 | 1,040.4800 | 1.0405 | 6.513 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 895.4200 | 0.8954 | 832.8200 | 0.8328 | (6.991) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 909.0200 | 0.9090 | 845.7500 | 0.8458 | (6.960) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 940.9800 | 0.9410 | 1,003.2600 | 1.0033 | 6.619 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 2,195.4500 | 2.1954 | 2,278.5700 | 2.2786 | 3.786 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | | | Bond Future | 8.4623 | 101.1841 | 8.4200 | 101.3105 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 2,150.1600 | 2.1502 | 2,232.5900 | 2.2326 | 3.834 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 765.8700 | 0.7659 | 721.8300 | 0.7218 | (5.750) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 752.5000 | 0.7525 | 709.1500 | 0.7092 | (5.761) | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 2,172.6200 | 2.1726 | 2,255.4000 | 2.2554 | 3.810 | 0 | 0 | 0 |
| 2018/12/07 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 759.0000 | 0.7590 | 715.3100 | 0.7153 | (5.756) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 40.4700 | 0.0405 | 39.8000 | 0.0398 | (1.656) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | | | Bond Future | 9.9164 | 95.7571 | 9.9105 | 95.8013 | (0.060) | 0.0000 | 0.0000 | 71,612 |
| 2018/12/07 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 36.2800 | 0.0363 | 35.6400 | 0.0356 | (1.764) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 7,600.3100 | 7.6003 | 7,555.5200 | 7.5555 | (0.589) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 7,437.0500 | 7.4371 | 7,392.2300 | 7.3922 | (0.603) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 38.3200 | 0.0383 | 37.6700 | 0.0377 | (1.696) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 7,518.5700 | 7.5186 | 7,473.7700 | 7.4738 | (0.596) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 3,611.6100 | 3.6116 | 3,576.7500 | 3.5768 | (0.965) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | | | Bond Future | 9.9768 | 92.9396 | 9.9707 | 92.9840 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 1,843.1700 | 1.8432 | 1,852.6500 | 1.8526 | 0.514 | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 1,874.7100 | 1.8747 | 1,884.3600 | 1.8844 | 0.515 | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 3,567.4300 | 3.5674 | 3,532.7400 | 3.5327 | (0.972) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 1,811.9500 | 1.8119 | 1,821.2600 | 1.8213 | 0.514 | 0 | 0 | 0 |
| 2018/12/07 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 3,656.2000 | 3.6562 | 3,621.1700 | 3.6212 | (0.958) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,131.4600 | 4.1315 | 4,149.6000 | 4.1496 | 0.439 | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 2,758.9600 | 2.7590 | 2,733.9000 | 2.7339 | (0.908) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | | | Bond Future | 10.0350 | 94.7793 | 10.0291 | 94.8224 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,174.6300 | 4.1746 | 4,192.9100 | 4.1929 | 0.438 | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 2,702.7800 | 2.7028 | 2,678.0100 | 2.6780 | (0.916) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 2,730.5900 | 2.7306 | 2,705.6800 | 2.7057 | (0.912) | 0 | 0 | 0 |
| 2018/12/07 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 4,088.7600 | 4.0888 | 4,106.7500 | 4.1068 | 0.440 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 5,378.9800 | 5.3790 | 5,228.0700 | 5.2281 | (2.806) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 26.6900 | 0.0267 | 29.5500 | 0.0296 | 10.716 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 137.7100 | 0.1377 | 150.3500 | 0.1504 | 9.179 | 0 | 0 | 1,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 1,202.5400 | 1.2025 | 1,118.0900 | 1.1181 | (7.023) | 0 | 0 | 1,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.92 | Put | Bond Future | 129.6000 | 0.1296 | 113.6200 | 0.1136 | (12.330) | 0 | 0 | 1,170 |
| 2018/12/07 | R186 | 07/02/2019 | 9.50 | Call | Bond Future | 2,704.2900 | 2.7043 | 2,816.3700 | 2.8164 | 4.145 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | | | Bond Future | 9.1033 | 109.2228 | 9.0768 | 109.3768 | (0.291) | 0.0000 | 0.0000 | 73,786 |
| 2018/12/07 | R186 | 07/02/2019 | 9.20 | Put | Bond Future | 945.2000 | 0.9452 | 872.5700 | 0.8726 | (7.684) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.20 | Call | Bond Future | 1,504.7100 | 1.5047 | 1,586.0100 | 1.5860 | 5.403 | 0 | 0 | 3,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.30 | Call | Bond Future | 1,869.0600 | 1.8691 | 1,961.6300 | 1.9616 | 4.953 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.30 | Put | Bond Future | 735.1800 | 0.7352 | 673.8200 | 0.6738 | (8.346) | 0 | 0 | 5,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.38 | Put | Bond Future | 598.2400 | 0.5982 | 545.2000 | 0.5452 | (8.866) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.38 | Call | Bond Future | 2,188.7300 | 2.1887 | 2,289.6200 | 2.2896 | 4.610 | 0 | 0 | 6,000 |
| 2018/12/07 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 28.2600 | 0.0283 | 31.2800 | 0.0313 | 10.686 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 5,439.2400 | 5.4392 | 5,288.1700 | 5.2882 | (2.777) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 4,843.8000 | 4.8438 | 4,694.7800 | 4.6948 | (3.077) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 3,714.1200 | 3.7141 | 3,572.8300 | 3.5728 | (3.804) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 1,183.6200 | 1.1836 | 1,253.1000 | 1.2531 | 5.870 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.92 | Call | Bond Future | 4,736.0700 | 4.7361 | 4,874.0200 | 4.8740 | 2.913 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.50 | Put | Bond Future | 433.6900 | 0.4337 | 391.8400 | 0.3918 | (9.650) | 0 | 0 | 5,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.23 | Put | Bond Future | 876.7300 | 0.8767 | 807.5800 | 0.8076 | (7.887) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.23 | Call | Bond Future | 1,608.9800 | 1.6090 | 1,693.7600 | 1.6938 | 5.269 | 0 | 0 | 3,000 |
| 2018/12/07 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 29.8700 | 0.0299 | 33.0600 | 0.0331 | 10.680 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 5,318.8000 | 5.3188 | 5,168.0600 | 5.1681 | (2.834) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 47.6300 | 0.0476 | 52.5400 | 0.0525 | 10.309 | 0 | 0 | 210 |
| 2018/12/07 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 4,634.4300 | 4.6344 | 4,771.5600 | 4.7716 | 2.959 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 137.6400 | 0.1376 | 120.8400 | 0.1208 | (12.206) | 0 | 0 | 1,000 |
| 2018/12/07 | R186 | 07/02/2019 | 9.27 | Put | Bond Future | 792.8200 | 0.7928 | 728.1800 | 0.7282 | (8.153) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 9.27 | Call | Bond Future | 1,754.8100 | 1.7548 | 1,844.1000 | 1.8441 | 5.088 | 0 | 0 | 1,170 |
| 2018/12/07 | R186 | 07/02/2019 | 8.77 | Put | Bond Future | 2,392.0600 | 2.3921 | 2,271.0600 | 2.2711 | (5.058) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 07/02/2019 | 8.77 | Call | Bond Future | 435.1700 | 0.4352 | 468.1000 | 0.4681 | 7.567 | 0 | 0 | 1,170 |
| 2018/12/07 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 5,482.8600 | 5.4829 | 5,607.9700 | 5.6080 | 2.282 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 4,084.7900 | 4.0848 | 4,195.5600 | 4.1956 | 2.712 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 626.1800 | 0.6262 | 590.4600 | 0.5905 | (5.704) | 0 | 0 | 90 |
| 2018/12/07 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 3,670.9400 | 3.6709 | 3,551.9700 | 3.5520 | (3.241) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 1,694.8200 | 1.6948 | 1,618.8400 | 1.6188 | (4.483) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 1,502.9300 | 1.5029 | 1,566.1400 | 1.5661 | 4.206 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 2,355.4400 | 2.3554 | 2,261.8800 | 2.2619 | (3.972) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | | | Bond Future | 9.1646 | 111.1423 | 9.1370 | 111.2983 | (0.301) | 0.0000 | 0.0000 | 3,050 |
| 2018/12/07 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 709.3900 | 0.7094 | 746.4500 | 0.7464 | 5.224 | 0 | 0 | 3,250 |
| 2018/12/07 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 1,529.4300 | 1.5294 | 1,593.3700 | 1.5934 | 4.181 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 2,293.9600 | 2.2940 | 2,201.8700 | 2.2019 | (4.014) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 519.4000 | 0.5194 | 488.4800 | 0.4885 | (5.953) | 0 | 0 | 200 |
| 2018/12/07 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 2,344.5400 | 2.3445 | 2,428.1000 | 2.4281 | 3.564 | 0 | 0 | 200 |
| 2018/12/07 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 840.5900 | 0.8406 | 795.3300 | 0.7953 | (5.384) | 0 | 0 | 7,000 |
| 2018/12/07 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 5,002.8700 | 5.0029 | 5,123.1800 | 5.1232 | 2.405 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 1,818.8900 | 1.8189 | 1,739.2900 | 1.7393 | (4.376) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 570.4300 | 0.5704 | 537.2400 | 0.5372 | (5.818) | 0 | 0 | 3,250 |
| 2018/12/07 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 2,176.2400 | 2.1762 | 2,256.2900 | 2.2563 | 3.678 | 0 | 0 | 3,250 |
| 2018/12/07 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 2,324.5500 | 2.3246 | 2,231.7300 | 2.2317 | (3.993) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 1,476.7000 | 1.4767 | 1,539.1700 | 1.5392 | 4.230 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 3,797.8000 | 3.7978 | 3,676.8900 | 3.6769 | (3.184) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 660.3400 | 0.6603 | 695.4600 | 0.6955 | 5.318 | 0 | 0 | 90 |
| 2018/12/07 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 3,465.6700 | 3.4657 | 3,350.0100 | 3.3500 | (3.337) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 796.5000 | 0.7965 | 836.8700 | 0.8369 | 5.068 | 0 | 0 | 200 |
| 2018/12/07 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 1,582.5600 | 1.5826 | 1,510.0900 | 1.5101 | (4.579) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 2,018.7900 | 2.0188 | 2,095.2200 | 2.0952 | 3.786 | 0 | 0 | 90 |
| 2018/12/07 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 4,331.2600 | 4.3313 | 4,203.0600 | 4.2031 | (2.960) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 486.5000 | 0.4865 | 514.3300 | 0.5143 | 5.720 | 0 | 0 | 7,000 |
| 2018/12/07 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 2,386.6300 | 2.3866 | 2,292.3300 | 2.2923 | (3.951) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 1,450.7300 | 1.4507 | 1,512.4600 | 1.5125 | 4.255 | 0 | 0 | 7,000 |
| 2018/12/07 | R186 | 02/05/2019 | 8.80 | Put | Bond Future | 3,076.4800 | 3.0765 | 2,967.7000 | 2.9677 | (3.536) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 02/05/2019 | 8.80 | Call | Bond Future | 989.0500 | 0.9891 | 1,036.3000 | 1.0363 | 4.777 | 0 | 0 | 7,500 |
| 2018/12/07 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 5,267.7200 | 5.2677 | 5,390.5600 | 5.3906 | 2.332 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 1,015.7800 | 1.0158 | 974.2700 | 0.9743 | (4.087) | 0 | 0 | 6,000 |
| 2018/12/07 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 3,490.9500 | 3.4910 | 3,583.6600 | 3.5837 | 2.656 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | | | Bond Future | 9.2198 | 108.0397 | 9.1913 | 108.1964 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 3,417.6700 | 3.4177 | 3,509.4100 | 3.5094 | 2.684 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 1,784.0600 | 1.7841 | 1,719.1600 | 1.7192 | (3.638) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 5,680.3900 | 5.6804 | 5,548.2000 | 5.5482 | (2.327) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 465.4700 | 0.4655 | 489.9200 | 0.4899 | 5.253 | 0 | 0 | 6,000 |
| 2018/12/07 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 2,857.5200 | 2.8575 | 2,766.9100 | 2.7669 | (3.171) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 1,918.8100 | 1.9188 | 1,984.8400 | 1.9848 | 3.441 | 0 | 0 | 6,000 |
| 2018/12/07 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 5,610.9400 | 5.6109 | 5,726.0700 | 5.7261 | 2.052 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 1,749.6600 | 1.7497 | 1,685.7300 | 1.6857 | (3.654) | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 3,454.2400 | 3.4542 | 3,546.4700 | 3.5465 | 2.670 | 0 | 0 | 0 |
| 2018/12/07 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 1,766.7700 | 1.7668 | 1,702.3600 | 1.7024 | (3.646) | 0 | 0 | 0 |
| 2018/12/07 | R197 | 07/02/2019 | | | Bond Future | 299.0420 | 299.0420 | 299.1801 | 299.1801 | 0.046 | 0.0000 | 0.0000 | 2,355 |
| 2018/12/07 | R197 | 02/05/2019 | | | Bond Future | 304.3645 | 304.3645 | 304.5031 | 304.5031 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R197 | 01/08/2019 | | | Bond Future | 302.8986 | 302.8986 | 303.0333 | 303.0333 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R202 | 07/02/2019 | | | Bond Future | 231.4560 | 231.4560 | 231.5985 | 231.5985 | 0.062 | 0.0000 | 0.0000 | 8,990 |
| 2018/12/07 | R202 | 02/05/2019 | | | Bond Future | 235.5757 | 235.5757 | 235.7191 | 235.7191 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R202 | 01/08/2019 | | | Bond Future | 236.2769 | 236.2769 | 236.4179 | 236.4179 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 525.5400 | 0.5255 | 574.5500 | 0.5745 | 9.326 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 0.4100 | 0.0004 | 0.1800 | 0.0002 | (56.098) | 0 | 0 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | | | Bond Future | 5.9304 | 101.7219 | 5.8754 | 101.7711 | (0.928) | 0.0000 | 0.0000 | 15,739 |
| 2018/12/07 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 534.3700 | 0.5344 | 583.4000 | 0.5834 | 9.175 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 0.3200 | 0.0003 | 0.1300 | 0.0001 | (59.375) | 0 | 0 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 0.3600 | 0.0004 | 0.1500 | 0.0002 | (58.333) | 0 | 0 | 0 |
| 2018/12/07 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 516.7200 | 0.5167 | 565.7100 | 0.5657 | 9.481 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 1,533.7300 | 1.5337 | 1,583.1500 | 1.5831 | 3.222 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | | | Bond Future | 5.3406 | 103.5098 | 5.2678 | 103.5592 | (1.363) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 1,520.5000 | 1.5205 | 1,569.9200 | 1.5699 | 3.250 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 1,527.1200 | 1.5271 | 1,576.5400 | 1.5765 | 3.236 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 1,556.0800 | 1.5561 | 1,604.1700 | 1.6042 | 3.090 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | | | Bond Future | 3.7780 | 101.9161 | 3.6700 | 101.9642 | (2.860) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 1,560.4000 | 1.5604 | 1,608.4900 | 1.6085 | 3.082 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 1,564.7100 | 1.5647 | 1,612.8000 | 1.6128 | 3.073 | 0 | 0 | 0 |
| 2018/12/07 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 94.1700 | 0.0942 | 113.6300 | 0.1136 | 20.665 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 312.6400 | 0.3126 | 270.9100 | 0.2709 | (13.348) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 339.2300 | 0.3392 | 295.6700 | 0.2957 | (12.841) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | | | Bond Future | 7.1897 | 101.6381 | 7.1576 | 101.7002 | (0.447) | 0.0000 | 0.0000 | 17,015 |
| 2018/12/07 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 325.8700 | 0.3259 | 283.2200 | 0.2832 | (13.088) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 100.3200 | 0.1003 | 120.7000 | 0.1207 | 20.315 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 88.1400 | 0.0881 | 106.6900 | 0.1067 | 21.046 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 78.0100 | 0.0780 | 70.0500 | 0.0700 | (10.204) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 1,628.1300 | 1.6281 | 1,682.5600 | 1.6826 | 3.343 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | | | Bond Future | 7.1218 | 100.0233 | 7.0859 | 100.0859 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,643.1100 | 1.6431 | 1,697.7000 | 1.6977 | 3.322 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 80.0900 | 0.0801 | 71.9700 | 0.0720 | (10.139) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,658.1200 | 1.6581 | 1,712.8900 | 1.7129 | 3.303 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 75.9700 | 0.0760 | 68.1900 | 0.0682 | (10.241) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 1,869.2800 | 1.8693 | 1,923.9200 | 1.9239 | 2.923 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 74.3700 | 0.0744 | 67.5900 | 0.0676 | (9.117) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | | | Bond Future | 6.9751 | 102.0031 | 6.9350 | 102.0647 | (0.576) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 76.0000 | 0.0760 | 69.0900 | 0.0691 | (9.092) | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 1,882.6000 | 1.8826 | 1,937.3700 | 1.9374 | 2.909 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 1,855.9900 | 1.8560 | 1,910.5100 | 1.9105 | 2.938 | 0 | 0 | 0 |
| 2018/12/07 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 77.6600 | 0.0777 | 70.6300 | 0.0706 | (9.052) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 670.8600 | 0.6709 | 641.8700 | 0.6419 | (4.321) | 0 | 0 | 4,000 |
| 2018/12/07 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 6,004.5800 | 6.0046 | 5,935.9400 | 5.9359 | (1.143) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | | | Bond Future | 9.8538 | 72.7713 | 9.8429 | 72.8405 | (0.111) | 0.0000 | 0.0000 | 119,900 |
| 2018/12/07 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 46.3600 | 0.0464 | 46.8600 | 0.0469 | 1.079 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 6,073.6800 | 6.0737 | 6,004.9900 | 6.0050 | (1.131) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 2,818.9100 | 2.8189 | 2,859.1100 | 2.8591 | 1.426 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 48.7800 | 0.0488 | 49.3300 | 0.0493 | 1.128 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 5,529.2500 | 5.5292 | 5,460.9800 | 5.4610 | (1.235) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 71.3800 | 0.0714 | 72.3000 | 0.0723 | 1.289 | 0 | 0 | 4,000 |
| 2018/12/07 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 2,657.3100 | 2.6573 | 2,598.8500 | 2.5988 | (2.200) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 622.8200 | 0.6228 | 633.5500 | 0.6335 | 1.723 | 0 | 0 | 4,000 |
| 2018/12/07 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 44.0400 | 0.0440 | 44.5000 | 0.0445 | 1.045 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 6,142.9800 | 6.1430 | 6,074.2500 | 6.0742 | (1.119) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 2,987.2200 | 2.9872 | 2,939.5400 | 2.9395 | (1.596) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | | | Bond Future | 9.9084 | 70.9012 | 9.8973 | 70.9711 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,632.0200 | 1.6320 | 1,653.9300 | 1.6539 | 1.343 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 3,024.3700 | 3.0244 | 2,976.4000 | 2.9764 | (1.586) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 1,659.5100 | 1.6595 | 1,681.7100 | 1.6817 | 1.338 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 10.50 | Call | Bond Future | 4,627.5100 | 4.6275 | 4,672.1500 | 4.6721 | 0.965 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 5,579.4800 | 5.5795 | 5,628.6300 | 5.6286 | 0.881 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,604.7800 | 1.6048 | 1,626.4000 | 1.6264 | 1.347 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 3,061.8600 | 3.0619 | 3,013.6000 | 3.0136 | (1.576) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 2,168.6000 | 2.1686 | 2,128.4100 | 2.1284 | (1.853) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,429.6000 | 2.4296 | 2,459.2900 | 2.4593 | 1.222 | 0 | 0 | 760 |
| 2018/12/07 | R209 | 02/05/2019 | 10.50 | Put | Bond Future | 1,049.4100 | 1.0494 | 1,024.1700 | 1.0242 | (2.405) | 0 | 0 | 11,560 |
| 2018/12/07 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 4,489.3100 | 4.4893 | 4,432.1700 | 4.4322 | (1.273) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 847.3600 | 0.8474 | 860.1000 | 0.8601 | 1.503 | 0 | 0 | 760 |
| 2018/12/07 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 796.2300 | 0.7962 | 775.5000 | 0.7755 | (2.604) | 0 | 0 | 760 |
| 2018/12/07 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 2,368.6900 | 2.3687 | 2,333.7500 | 2.3338 | (1.475) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,611.1500 | 3.6112 | 3,646.3500 | 3.6463 | 0.975 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | | | Bond Future | 9.9599 | 72.3047 | 9.9487 | 72.3744 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,537.3600 | 3.5374 | 3,572.1100 | 3.5721 | 0.982 | 0 | 0 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 2,321.1900 | 2.3212 | 2,286.7000 | 2.2867 | (1.486) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 2,344.7200 | 2.3447 | 2,310.0000 | 2.3100 | (1.481) | 0 | 0 | 0 |
| 2018/12/07 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,574.0700 | 3.5741 | 3,609.0400 | 3.6090 | 0.978 | 0 | 0 | 0 |
| 2018/12/07 | R210 | 07/02/2019 | | | Bond Future | 186.2902 | 186.2902 | 186.2957 | 186.2957 | 0.003 | 0.0000 | 0.0000 | 2,708 |
| 2018/12/07 | R210 | 02/05/2019 | | | Bond Future | 187.0499 | 187.0499 | 187.0545 | 187.0545 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R210 | 01/08/2019 | | | Bond Future | 190.7954 | 190.7954 | 190.7957 | 190.7957 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R212 | 07/02/2019 | | | Bond Future | 155.7821 | 155.7821 | 155.7853 | 155.7853 | 0.002 | 0.0000 | 0.0000 | 4,976 |
| 2018/12/07 | R212 | 02/05/2019 | | | Bond Future | 158.5550 | 158.5550 | 158.5572 | 158.5572 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R212 | 01/08/2019 | | | Bond Future | 161.6585 | 161.6585 | 161.6572 | 161.6572 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 23.9700 | 0.0240 | 26.3200 | 0.0263 | 9.804 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | | | Bond Future | 9.6749 | 84.3963 | 9.6486 | 84.5574 | (0.273) | 0.0000 | 0.0000 | 32,397 |
| 2018/12/07 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 6,413.0400 | 6.4130 | 6,254.3100 | 6.2543 | (2.475) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 25.3300 | 0.0253 | 27.8100 | 0.0278 | 9.791 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 6,280.8500 | 6.2809 | 6,122.3800 | 6.1224 | (2.523) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 6,346.8800 | 6.3469 | 6,188.2800 | 6.1883 | (2.499) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 26.7500 | 0.0267 | 29.3600 | 0.0294 | 9.757 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,475.1800 | 1.4752 | 1,535.0200 | 1.5350 | 4.056 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 2,991.4800 | 2.9915 | 2,887.2000 | 2.8872 | (3.486) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | | | Bond Future | 9.7330 | 82.3300 | 9.7059 | 82.4933 | (0.279) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,500.8900 | 1.5009 | 1,561.4400 | 1.5614 | 4.034 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 2,919.3200 | 2.9193 | 2,816.4800 | 2.8165 | (3.523) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 2,955.2300 | 2.9552 | 2,851.6800 | 2.8517 | (3.504) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,449.7400 | 1.4497 | 1,508.8500 | 1.5088 | 4.077 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 2,254.4200 | 2.2544 | 2,180.7000 | 2.1807 | (3.270) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 3,402.7000 | 3.4027 | 3,493.2600 | 3.4933 | 2.661 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | | | Bond Future | 9.7882 | 83.9595 | 9.7605 | 84.1243 | (0.284) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 3,438.8400 | 3.4388 | 3,529.9200 | 3.5299 | 2.649 | 0 | 0 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 2,276.4300 | 2.2764 | 2,202.1900 | 2.2022 | (3.261) | 0 | 0 | 0 |
| 2018/12/07 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 3,475.1200 | 3.4751 | 3,566.7200 | 3.5667 | 2.636 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/12/07 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 2,232.6100 | 2.2326 | 2,159.4100 | 2.1594 | (3.279) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 6,960.6400 | 6.9606 | 6,954.4100 | 6.9544 | (0.090) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | | | Bond Future | 10.0259 | 71.8586 | 10.0251 | 71.8632 | (0.007) | 0.0000 | 0.0000 | 29,915 |
| 2018/12/07 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 32.8400 | 0.0328 | 31.3500 | 0.0313 | (4.537) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 7,035.0500 | 7.0350 | 7,028.8900 | 7.0289 | (0.088) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 35.0300 | 0.0350 | 33.4700 | 0.0335 | (4.453) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 30.7600 | 0.0308 | 29.3400 | 0.0293 | (4.616) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 7,109.6900 | 7.1097 | 7,103.6000 | 7.1036 | (0.086) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 1,740.4200 | 1.7404 | 1,734.3900 | 1.7344 | (0.346) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 1,683.7700 | 1.6838 | 1,677.7600 | 1.6778 | (0.357) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | | | Bond Future | 10.0796 | 69.8254 | 10.0790 | 69.8297 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 3,206.0600 | 3.2061 | 3,195.7500 | 3.1957 | (0.322) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 3,127.9800 | 3.1280 | 3,117.6500 | 3.1176 | (0.330) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 1,711.9700 | 1.7120 | 1,705.9400 | 1.7059 | (0.352) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 3,166.8400 | 3.1668 | 3,156.5100 | 3.1565 | (0.326) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 2,417.8400 | 2.4178 | 2,410.4000 | 2.4104 | (0.308) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | | | Bond Future | 10.1316 | 71.2075 | 10.1311 | 71.2103 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,704.2400 | 3.7042 | 3,699.6200 | 3.6996 | (0.125) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 2,442.4500 | 2.4425 | 2,434.9900 | 2.4350 | (0.305) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,742.2300 | 3.7422 | 3,737.6300 | 3.7376 | (0.123) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,666.6100 | 3.6666 | 3,661.9800 | 3.6620 | (0.126) | 0 | 0 | 0 |
| 2018/12/07 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 2,467.5100 | 2.4675 | 2,460.0400 | 2.4600 | (0.303) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 9,027.7200 | 9.0277 | 9,020.0500 | 9.0200 | (0.085) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | | | Bond Future | 10.0463 | 91.8246 | 10.0456 | 91.8308 | (0.007) | 0.0000 | 0.0000 | 104,791 |
| 2018/12/07 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 32.6300 | 0.0326 | 31.0800 | 0.0311 | (4.750) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 9,125.1600 | 9.1252 | 9,117.5500 | 9.1175 | (0.083) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 34.5600 | 0.0346 | 32.9400 | 0.0329 | (4.688) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 8,930.5300 | 8.9305 | 8,922.7900 | 8.9228 | (0.087) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 30.7800 | 0.0308 | 29.2900 | 0.0293 | (4.841) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 3,879.5000 | 3.8795 | 3,866.5000 | 3.8665 | (0.335) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | | | Bond Future | 10.1007 | 89.0014 | 10.1000 | 89.0070 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,187.3000 | 2.1873 | 2,179.8600 | 2.1799 | (0.340) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,224.1100 | 2.2241 | 2,216.6700 | 2.2167 | (0.335) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 3,928.8500 | 3.9288 | 3,915.8600 | 3.9159 | (0.331) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 3,830.6300 | 3.8306 | 3,817.6300 | 3.8176 | (0.339) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,150.8200 | 2.1508 | 2,143.3900 | 2.1434 | (0.345) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,631.4700 | 4.6315 | 4,625.8100 | 4.6258 | (0.122) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 3,074.2700 | 3.0743 | 3,064.8900 | 3.0649 | (0.305) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | | | Bond Future | 10.1533 | 90.7631 | 10.1528 | 90.7668 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,679.2100 | 4.6792 | 4,673.5600 | 4.6736 | (0.121) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 3,010.6200 | 3.0106 | 3,001.2700 | 3.0013 | (0.311) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 3,042.2900 | 3.0423 | 3,032.9300 | 3.0329 | (0.308) | 0 | 0 | 0 |
| 2018/12/07 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,583.9200 | 4.5839 | 4,578.2400 | 4.5782 | (0.124) | 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 |
|--------------|------------------|--------|-----|---------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|---------------|---------------|
| Total | | | | | | | | | | | 982331 | |