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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2018 TO 05/11/2018

| 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 |
|------------|------------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2025 | 01/11/2018 | | | Bond Future | 131.9122 | 131.9122 | 131.9122 | 131.9122 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2025 | 07/02/2019 | | | Bond Future | 131.9122 | 131.9122 | 133.1363 | 133.1363 | 0.928 | 0.0000 | 0.0000 | 355 |
| 2018/11/05 | 2025 | 02/05/2019 | | | Bond Future | 135.5501 | 135.5501 | 135.5222 | 135.5222 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2025 | 01/08/2019 | | | Bond Future | 138.2701 | 138.2701 | 138.2417 | 138.2417 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2029 | 01/11/2018 | | | Bond Future | 100.0711 | 100.0711 | 100.0711 | 100.0711 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2029 | 07/02/2019 | | | Bond Future | 100.0711 | 100.0711 | 101.9785 | 101.9785 | 1.906 | 0.0000 | 0.0000 | 2,954 |
| 2018/11/05 | 2029 | 02/05/2019 | | | Bond Future | 102.7540 | 102.7540 | 102.7329 | 102.7329 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2029 | 01/08/2019 | | | Bond Future | 104.8514 | 104.8514 | 104.8300 | 104.8300 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2030 | 01/11/2018 | | | Bond Future | 9.7600 | 90.2563 | 9.7600 | 90.2563 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 56.7300 | 0.0567 | 72.6400 | 0.0726 | 28.045 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 10.20 | Put | Bond Future | 808.9400 | 0.8089 | 654.4600 | 0.6545 | (19.097) | 0 | 0 | 4,000 |
| 2018/11/05 | 2030 | 07/02/2019 | | | Bond Future | 9.7600 | 88.5681 | 9.6762 | 89.0823 | (0.859) | 0.0000 | 0.0000 | 53,842 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.68 | Put | Bond Future | 2,004.5600 | 2.0046 | 1,714.2900 | 1.7143 | (14.480) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.68 | Call | Bond Future | 1,514.0400 | 1.5140 | 1,737.9900 | 1.7380 | 14.792 | 0 | 0 | 4,000 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.18 | Put | Bond Future | 4,084.2900 | 4.0843 | 3,661.7300 | 3.6617 | (10.346) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.18 | Call | Bond Future | 443.3600 | 0.4434 | 535.0200 | 0.5350 | 20.674 | 0 | 0 | 4,000 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 59.0500 | 0.0591 | 75.5600 | 0.0756 | 27.959 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 7,406.6000 | 7.4066 | 6,908.2900 | 6.9083 | (6.728) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 10.20 | Call | Bond Future | 3,442.3200 | 3.4423 | 3,802.0600 | 3.8021 | 10.451 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.90 | Call | Bond Future | 168.6800 | 0.1687 | 210.4700 | 0.2105 | 24.775 | 0 | 0 | 1,320 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 7,340.9600 | 7.3410 | 6,843.2500 | 6.8433 | (6.780) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 61.4500 | 0.0614 | 78.5800 | 0.0786 | 27.876 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 7,275.4500 | 7.2754 | 6,778.3600 | 6.7784 | (6.832) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.60 | Put | Bond Future | 2,275.6500 | 2.2756 | 1,962.4600 | 1.9625 | (13.763) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.60 | Call | Bond Future | 1,290.9300 | 1.2909 | 1,491.9600 | 1.4920 | 15.572 | 0 | 0 | 1,320 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 3,055.8700 | 3.0559 | 2,687.2600 | 2.6873 | (12.062) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 819.3400 | 0.8193 | 964.9500 | 0.9650 | 17.772 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 6,885.6700 | 6.8857 | 6,392.6600 | 6.3927 | (7.160) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 77.7300 | 0.0777 | 98.9400 | 0.0989 | 27.287 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 07/02/2019 | 8.90 | Put | Bond Future | 5,639.5800 | 5.6396 | 5,167.1500 | 5.1672 | (8.377) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 6,033.6100 | 6.0336 | 5,834.4100 | 5.8344 | (3.302) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 1,439.0000 | 1.4390 | 1,505.0800 | 1.5051 | 4.592 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | | | Bond Future | 9.7793 | 90.4316 | 9.7416 | 90.6594 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,391.5900 | 1.3916 | 1,456.0000 | 1.4560 | 4.629 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 3,783.4600 | 3.7835 | 3,620.0000 | 3.6200 | (4.320) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 3,997.6100 | 3.9976 | 4,130.8700 | 4.1309 | 3.333 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 1,507.6300 | 1.5076 | 1,413.0200 | 1.4130 | (6.275) | 0 | 0 | 3,000 |
| 2018/11/05 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 506.7200 | 0.5067 | 535.3900 | 0.5354 | 5.658 | 0 | 0 | 3,000 |
| 2018/11/05 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 3,705.9000 | 3.7059 | 3,544.1100 | 3.5441 | (4.366) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,415.1800 | 1.4152 | 1,480.4200 | 1.4804 | 4.610 | 0 | 0 | 3,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 3,744.5400 | 3.7445 | 3,581.9100 | 3.5819 | (4.343) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 2,731.4400 | 2.7314 | 2,609.4600 | 2.6095 | (4.466) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | | | Bond Future | 9.8412 | 88.2520 | 9.8020 | 88.4845 | (0.398) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 3,137.8500 | 3.1379 | 3,248.4100 | 3.2484 | 3.523 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 3,171.0300 | 3.1710 | 3,282.3100 | 3.2823 | 3.509 | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 2,757.6600 | 2.7577 | 2,634.9300 | 2.6349 | (4.451) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 2,705.7500 | 2.7057 | 2,584.4900 | 2.5845 | (4.482) | 0 | 0 | 0 |
| 2018/11/05 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 3,105.1400 | 3.1051 | 3,214.9500 | 3.2150 | 3.536 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/11/2018 | | | Bond Future | 9.9550 | 88.3552 | 9.9550 | 88.3552 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 51.6900 | 0.0517 | 71.9100 | 0.0719 | 39.118 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 8,163.0600 | 8.1631 | 7,507.9400 | 7.5079 | (8.025) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | | | Bond Future | 9.9550 | 90.6968 | 9.8533 | 91.3714 | (1.021) | 0.0000 | 0.0000 | 42,633 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 53.9200 | 0.0539 | 74.9300 | 0.0749 | 38.965 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 8,018.2000 | 8.0182 | 7,364.6300 | 7.3646 | (8.151) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 8,090.5500 | 8.0905 | 7,436.1900 | 7.4362 | (8.088) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 49.5400 | 0.0495 | 69.0000 | 0.0690 | 39.281 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 3,930.2000 | 3.9302 | 3,758.5400 | 3.7585 | (4.368) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 1,672.2100 | 1.6722 | 1,746.4800 | 1.7465 | 4.441 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | | | Bond Future | 9.9546 | 88.5848 | 9.9170 | 88.8316 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 1,699.3000 | 1.6993 | 1,774.4700 | 1.7745 | 4.424 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 3,971.0000 | 3.9710 | 3,798.4400 | 3.7984 | (4.346) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 1,726.3900 | 1.7264 | 1,802.4700 | 1.8025 | 4.407 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 3,889.4800 | 3.8895 | 3,718.7300 | 3.7187 | (4.390) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 3,584.1100 | 3.5841 | 3,704.8600 | 3.7049 | 3.369 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 2,995.3000 | 2.9953 | 2,864.8400 | 2.8648 | (4.355) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | | | Bond Future | 10.0128 | 90.3737 | 9.9739 | 90.6257 | (0.389) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 3,023.8400 | 3.0238 | 2,892.6100 | 2.8926 | (4.340) | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 3,619.5200 | 3.6195 | 3,741.0400 | 3.7410 | 3.357 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 3,548.8600 | 3.5489 | 3,668.8200 | 3.6688 | 3.380 | 0 | 0 | 0 |
| 2018/11/05 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 3,052.6100 | 3.0526 | 2,920.5900 | 2.9206 | (4.325) | 0 | 0 | 0 |
| 2018/11/05 | 2033 | 01/11/2018 | | | Bond Future | 102.2762 | 102.2762 | 102.2762 | 102.2762 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2033 | 07/02/2019 | | | Bond Future | 102.2762 | 102.2762 | 104.3226 | 104.3226 | 2.001 | 0.0000 | 0.0000 | 5,770 |
| 2018/11/05 | 2033 | 02/05/2019 | | | Bond Future | 105.0680 | 105.0680 | 105.0466 | 105.0466 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2033 | 01/08/2019 | | | Bond Future | 107.2125 | 107.2125 | 107.1908 | 107.1908 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2037 | 01/11/2018 | | | Bond Future | 10.1150 | 88.9124 | 10.1150 | 88.9124 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 8,413.8600 | 8.4139 | 7,757.7300 | 7.7577 | (7.798) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 78.3900 | 0.0784 | 104.3100 | 0.1043 | 33.065 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | | | Bond Future | 10.1150 | 87.0207 | 10.0228 | 87.7037 | (0.912) | 0.0000 | 0.0000 | 54,755 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 81.6700 | 0.0817 | 108.5700 | 0.1086 | 32.937 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 8,495.2900 | 8.4953 | 7,838.1800 | 7.8382 | (7.735) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 85.0700 | 0.0851 | 112.9800 | 0.1130 | 32.808 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 8,332.6700 | 8.3327 | 7,677.5500 | 7.6775 | (7.862) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 4,286.6500 | 4.2867 | 4,097.8400 | 4.0978 | (4.405) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | | | Bond Future | 10.1225 | 88.9815 | 10.0850 | 89.2565 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 1,919.0300 | 1.9190 | 2,004.1400 | 2.0041 | 4.435 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 4,332.2100 | | 4.3322 | 4,142.3700 | 4.1424 | (4.382) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 1,949.8400 | | 1.9498 | 2,035.9800 | 2.0360 | 4.418 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 1,888.4800 | | 1.8885 | 1,972.5700 | 1.9726 | 4.453 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 4,378.1300 | | 4.3781 | 4,187.2700 | 4.1873 | (4.359) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,161.7400 | | 4.1617 | 4,300.5100 | 4.3005 | 3.334 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | | | Bond Future | 10.1825 | | 86.5224 | 10.1438 | 86.8030 | (0.380) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,082.4000 | | 4.0824 | 4,219.4400 | 4.2194 | 3.357 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 3,309.5900 | | 3.3096 | 3,166.0200 | 3.1660 | (4.338) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 3,246.3300 | | 3.2463 | 3,104.4900 | 3.1045 | (4.369) | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,121.9800 | | 4.1220 | 4,259.8900 | 4.2599 | 3.346 | 0 | 0 | 0 |
| 2018/11/05 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 3,277.8300 | | 3.2778 | 3,135.1300 | 3.1351 | (4.353) | 0 | 0 | 0 |
| 2018/11/05 | 2038 | 01/11/2018 | | | Bond Future | 122.3574 | | 122.3574 | 122.3574 | 122.3574 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2038 | 07/02/2019 | | | Bond Future | 122.3574 | | 122.3574 | 123.0263 | 123.0263 | 0.547 | 0.0000 | 0.0000 | 9,871 |
| 2018/11/05 | 2038 | 02/05/2019 | | | Bond Future | 125.4478 | | 125.4478 | 125.2311 | 125.2311 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2038 | 01/08/2019 | | | Bond Future | 127.9558 | | 127.9558 | 127.7347 | 127.7347 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2040 | 01/11/2018 | | | Bond Future | 10.2050 | | 91.9876 | 10.2050 | 91.9876 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 78.4100 | | 0.0784 | 106.6200 | 0.1066 | 35.978 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 9,394.6700 | | 9.3947 | 8,652.0700 | 8.6521 | (7.904) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | | | Bond Future | 10.2050 | | 89.9486 | 10.1079 | 90.7174 | (0.951) | 0.0000 | 0.0000 | 33,526 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 9,217.1400 | | 9.2171 | 8,476.6000 | 8.4766 | (8.034) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 72.0600 | | 0.0721 | 98.2100 | 0.0982 | 36.289 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 9,305.7800 | | 9.3058 | 8,564.1900 | 8.5642 | (7.969) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 75.1800 | | 0.0752 | 102.3400 | 0.1023 | 36.127 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 1,251.8200 | | 1.2518 | 1,313.3400 | 1.3133 | 4.914 | 0 | 0 | 1,150 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 2,098.6100 | | 2.0986 | 2,190.4100 | 2.1904 | 4.374 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 4,694.9700 | | 4.6950 | 4,491.5200 | 4.4915 | (4.333) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | | | Bond Future | 10.2077 | | 92.0293 | 10.1702 | 92.3234 | (0.367) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 3,301.2300 | | 3.3012 | 3,133.3800 | 3.1334 | (5.084) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 3,241.0600 | | 3.2411 | 3,367.3700 | 3.3674 | 3.897 | 0 | 0 | 1,150 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 6,227.3600 | | 6.2274 | 5,994.7200 | 5.9947 | (3.736) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 2,131.7300 | | 2.1317 | 2,224.6200 | 2.2246 | 4.357 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 4,597.1600 | | 4.5972 | 4,395.8900 | 4.3959 | (4.378) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 4,645.9900 | | 4.6460 | 4,443.6300 | 4.4436 | (4.356) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 2,065.5200 | | 2.0655 | 2,156.2300 | 2.1562 | 4.392 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,246.2900 | | 4.2463 | 4,392.0500 | 4.3920 | 3.433 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 3,504.7400 | | 3.5047 | 3,351.2300 | 3.3512 | (4.380) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | | | Bond Future | 10.2681 | | 89.3813 | 10.2295 | 89.6815 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 3,538.9400 | | 3.5389 | 3,384.5000 | 3.3845 | (4.364) | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,288.5400 | | 4.2885 | 4,435.2300 | 4.4352 | 3.421 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,330.6500 | | 4.3306 | 4,478.2900 | 4.4783 | 3.409 | 0 | 0 | 0 |
| 2018/11/05 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 3,470.5200 | | 3.4705 | 3,317.9600 | 3.3180 | (4.396) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/11/2018 | | | Bond Future | 10.2000 | | 89.2423 | 10.2000 | 89.2423 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 8,941.5100 | | 8.9415 | 8,206.2600 | 8.2063 | (8.223) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 07/02/2019 | | | Bond Future | 10.2000 | | 87.2536 | 10.1045 | 88.0224 | (0.936) | 0.0000 | 0.0000 | 39,545 |
| 2018/11/05 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 93.0700 | | 0.0931 | 125.3800 | 0.1254 | 34.716 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 9,031.6400 | 9.0316 | 8,295.1700 | 8.2952 | (8.154) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 97.0000 | 0.0970 | 130.5300 | 0.1305 | 34.567 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 89.2700 | 0.0893 | 120.4000 | 0.1204 | 34.872 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 9,122.0500 | 9.1221 | 8,384.4000 | 8.3844 | (8.086) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,177.0100 | 2.1770 | 2,272.2000 | 2.2722 | 4.373 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | | | Bond Future | 10.2012 | 89.2819 | 10.1638 | 89.5808 | (0.366) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 4,637.4000 | 4.6374 | 4,433.7100 | 4.4337 | (4.392) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,211.2900 | 2.2113 | 2,307.6100 | 2.3076 | 4.356 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 4,539.9400 | 4.5395 | 4,338.0500 | 4.3381 | (4.438) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 4,588.1100 | 4.5881 | 4,385.5500 | 4.3856 | (4.415) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,246.1000 | 2.2461 | 2,343.5400 | 2.3435 | 4.338 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 3,415.6800 | 3.4157 | 3,263.8500 | 3.2638 | (4.445) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | | | Bond Future | 10.2586 | 86.7036 | 10.2200 | 87.0087 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,476.5100 | 4.4765 | 4,628.8200 | 4.6288 | 3.402 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 3,449.5300 | 3.4495 | 3,296.7500 | 3.2968 | (4.429) | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,519.9400 | 4.5199 | 4,673.2000 | 4.6732 | 3.391 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,433.2500 | 4.4332 | 4,584.6000 | 4.5846 | 3.414 | 0 | 0 | 0 |
| 2018/11/05 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 3,483.6800 | 3.4837 | 3,329.9400 | 3.3299 | (4.413) | 0 | 0 | 0 |
| 2018/11/05 | 2046 | 01/11/2018 | | | Bond Future | 115.9680 | 115.9680 | 115.9680 | 115.9680 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2046 | 07/02/2019 | | | Bond Future | 115.9680 | 115.9680 | 118.0633 | 118.0633 | 1.807 | 0.0000 | 0.0000 | 12,065 |
| 2018/11/05 | 2046 | 02/05/2019 | | | Bond Future | 118.5172 | 118.5172 | 118.4929 | 118.4929 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2046 | 01/08/2019 | | | Bond Future | 120.9364 | 120.9364 | 120.9119 | 120.9119 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2050 | 01/11/2018 | | | Bond Future | 121.3042 | 121.3042 | 121.3042 | 121.3042 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2050 | 07/02/2019 | | | Bond Future | 121.3042 | 121.3042 | 121.9592 | 121.9592 | 0.540 | 0.0000 | 0.0000 | 10,085 |
| 2018/11/05 | 2050 | 02/05/2019 | | | Bond Future | 124.1703 | 124.1703 | 124.1449 | 124.1449 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 2050 | 01/08/2019 | | | Bond Future | 124.8861 | 124.8861 | 124.8604 | 124.8604 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL37 | 07/02/2019 | | | Index Future | 587.6700 | 587.6700 | 603.2530 | 603.2530 | 2.652 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL37 | 02/05/2019 | | | Index Future | 613.1100 | 613.1100 | 613.9290 | 613.9290 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL37 | 01/08/2019 | | | Index Future | 625.4810 | 625.4810 | 626.3130 | 626.3130 | 0.133 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL7T | 07/02/2019 | | | Index Future | 673.6310 | 673.6310 | 693.6470 | 693.6470 | 2.971 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL7T | 02/05/2019 | | | Index Future | 704.4310 | 704.4310 | 705.9220 | 705.9220 | 0.212 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | AL7T | 01/08/2019 | | | Index Future | 718.6450 | 718.6450 | 720.1630 | 720.1630 | 0.211 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ALBI | 07/02/2019 | | | Index Future | 608.6550 | 608.6550 | 628.4330 | 628.4330 | 3.249 | 0.0000 | 0.0000 | 906 |
| 2018/11/05 | ALBI | 02/05/2019 | | | Index Future | 637.8520 | 637.8520 | 639.5540 | 639.5540 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ALBI | 01/08/2019 | | | Index Future | 650.7230 | 650.7230 | 652.4560 | 652.4560 | 0.266 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C214 | 28/02/2041 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES33 | 01/11/2018 | | | Bond Future | 11.3050 | 73.9684 | 11.3050 | 73.9684 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES33 | 07/02/2019 | | | Bond Future | 11.3050 | 76.2036 | 11.2656 | 76.4257 | (0.349) | 0.0000 | 0.0000 | 494 |
| 2018/11/05 | ES33 | 02/05/2019 | | | Bond Future | 11.4070 | 73.7745 | 11.3688 | 73.9868 | (0.335) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES33 | 01/08/2019 | | | Bond Future | 11.5095 | 75.2644 | 11.4698 | 75.4810 | (0.344) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES42 | 01/11/2018 | | | Bond Future | 11.5400 | 75.8232 | 11.5400 | 75.8232 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES42 | 07/02/2019 | | | Bond Future | 11.5400 | 78.1484 | 11.4890 | 78.4729 | (0.442) | 0.0000 | 0.0000 | 5,169 |
| 2018/11/05 | ES42 | 02/05/2019 | | | Bond Future | 11.6359 | 75.3279 | 11.5923 | 75.6011 | (0.375) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | ES42 | 01/08/2019 | | | Bond Future | 11.7369 | 76.8497 | 11.6918 | 77.1285 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 643,230.0000 | 64.3230 | 446,090.0000 | 44.6090 | (30.648) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | | | GOVI | 602.2070 | 602.2070 | 621.9210 | 621.9210 | 3.274 | 0.0000 | 0.0000 | 459 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 643,130.0000 | 64.3130 | 445,990.0000 | 44.5990 | (30.653) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 643,030.0000 | 64.3030 | 445,890.0000 | 44.5890 | (30.658) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 166,600.0000 | 16.6600 | 149,530.0000 | 14.9530 | (10.246) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 166,400.0000 | 16.6400 | 149,330.0000 | 14.9330 | (10.258) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | | | GOVI | 631.2200 | 631.2200 | 632.9270 | 632.9270 | 0.270 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 166,500.0000 | 16.6500 | 149,430.0000 | 14.9430 | (10.252) | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 52,760.0000 | 5.2760 | 70,150.0000 | 7.0150 | 32.961 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | | | GOVI | 643.9560 | 643.9560 | 645.6950 | 645.6950 | 0.270 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 52,660.0000 | 5.2660 | 70,050.0000 | 7.0050 | 33.023 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 52,860.0000 | 5.2860 | 70,250.0000 | 7.0250 | 32.898 | 0 | 0 | 0 |
| 2018/11/05 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IGOV | 07/02/2019 | | | Index Future | 253.0210 | 253.0210 | 257.9040 | 257.9040 | 1.930 | 0.0000 | 0.0000 | 507 |
| 2018/11/05 | IGOV | 02/05/2019 | | | Index Future | 262.7130 | 262.7130 | 262.5250 | 262.5250 | (0.072) | 0.0000 | 0.0000 | 215 |
| 2018/11/05 | IGOV | 01/08/2019 | | | Index Future | 268.0750 | 268.0750 | 267.8810 | 267.8810 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS01 | 20/12/2018 | | | Interest Rate Swap | 102.2400 | 102.2400 | 102.2400 | 102.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.5900 | 99.5900 | 99.5800 | 99.5800 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0700 | 102.0700 | 102.0600 | 102.0600 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS01 | 19/09/2019 | | | Interest Rate Swap | 100.0200 | 100.0200 | 100.0000 | 100.0000 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9000 | 98.9000 | 98.9000 | 98.9000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3400 | 99.3400 | 99.3400 | 99.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.8000 | 99.8000 | 99.7900 | 99.7900 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 20/09/2019 | | | Interest Rate Swap | 102.0200 | 102.0200 | 102.0000 | 102.0000 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 20/12/2019 | | | Interest Rate Swap | 103.0700 | 103.0700 | 103.0500 | 103.0500 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 23/03/2020 | | | Interest Rate Swap | 99.2000 | 99.2000 | 99.1600 | 99.1600 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.9100 | 102.9100 | 102.8600 | 102.8600 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS02 | 21/09/2020 | | | Interest Rate Swap | 100.0400 | 100.0400 | 100.0000 | 100.0000 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.9700 | 96.9700 | 96.9400 | 96.9400 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.2800 | 96.2800 | 96.2500 | 96.2500 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 15/06/2021 | | | Interest Rate Swap | 95.5700 | 95.5700 | 95.5300 | 95.5300 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 21/09/2021 | | | Interest Rate Swap | 95.8400 | 95.8400 | 95.7900 | 95.7900 | (0.052) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 21/12/2021 | | | Interest Rate Swap | 98.1100 | 98.1100 | 98.0500 | 98.0500 | (0.061) | 0.0000 | 0.0000 | 51 |
| 2018/11/05 | IS05 | 15/03/2022 | | | Interest Rate Swap | 98.3100 | 98.3100 | 98.2500 | 98.2500 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 21/06/2022 | | | Interest Rate Swap | 99.5800 | 99.5800 | 99.5000 | 99.5000 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 20/09/2022 | | | Interest Rate Swap | 103.5700 | 103.5700 | 103.4800 | 103.4800 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 20/12/2022 | | | Interest Rate Swap | 104.8900 | 104.8900 | 104.7900 | 104.7900 | (0.095) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 22/03/2023 | | | Interest Rate Swap | 98.3700 | 98.3700 | 98.2600 | 98.2600 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 20/06/2023 | | | Interest Rate Swap | 104.4700 | 104.4700 | 104.3500 | 104.3500 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS05 | 19/09/2023 | | | Interest Rate Swap | 100.0700 | 100.0700 | 99.9500 | 99.9500 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 17/12/2025 | | | Interest Rate Swap | 97.4000 | 97.4000 | 97.1500 | 97.1500 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 16/03/2026 | | | Interest Rate Swap | 94.5000 | 94.5000 | 94.2300 | 94.2300 | (0.286) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 15/06/2026 | | | Interest Rate Swap | 93.3300 | 93.3300 | 93.0400 | 93.0400 | (0.311) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 21/09/2026 | | | Interest Rate Swap | 95.5400 | 95.5400 | 95.2400 | 95.2400 | (0.314) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 21/12/2026 | | | Interest Rate Swap | 99.3500 | 99.3500 | 99.0400 | 99.0400 | (0.312) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 15/03/2027 | | | Interest Rate Swap | 97.9800 | 97.9800 | 97.6800 | 97.6800 | (0.306) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 21/06/2027 | | | Interest Rate Swap | 100.0800 | 100.0800 | 99.7800 | 99.7800 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 20/09/2027 | | | Interest Rate Swap | 105.5200 | 105.5200 | 105.2400 | 105.2400 | (0.265) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 20/12/2027 | | | Interest Rate Swap | 105.9100 | 105.9100 | 105.6400 | 105.6400 | (0.255) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 22/03/2028 | | | Interest Rate Swap | 99.5300 | 99.5300 | 99.2600 | 99.2600 | (0.271) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | IS10 | 20/06/2028 | | | Interest Rate Swap | 106.6500 | 106.6500 | 106.4000 | 106.4000 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | IS10 | 19/09/2028 | | | Interest Rate Swap | 100.3400 | 100.3400 | 100.0800 | 100.0800 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | (1.0000) | 101.0000 | (114.265) | 0.0000 | 0.0000 | 35,000 |
| 2018/11/05 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | (1.0000) | 101.0000 | (114.265) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | (1.0000) | 101.0000 | (114.225) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | (1.0000) | 101.0000 | (114.144) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R023 | 01/11/2018 | | | Bond Future | 8.6250 | 98.3175 | 8.6250 | 98.3175 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 6,220.6600 | 6.2207 | 6,526.5300 | 6.5265 | 4.917 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | | | Bond Future | 8.6250 | 100.5909 | 8.5318 | 100.8985 | (1.080) | 0.0000 | 0.0000 | 51,739 |
| 2018/11/05 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 6,160.2300 | 6.1602 | 6,465.9700 | 6.4660 | 4.963 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 4.3400 | 0.0043 | 2.5300 | 0.0025 | (41.705) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 4.0000 | 0.0040 | 2.3200 | 0.0023 | (42.000) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 6,190.4500 | 6.1904 | 6,496.2500 | 6.4963 | 4.940 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 4.1700 | 0.0042 | 2.4200 | 0.0024 | (41.966) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 815.5300 | 0.8155 | 860.8100 | 0.8608 | 5.552 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 1,372.6700 | 1.3727 | 1,292.9200 | 1.2929 | (5.810) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | | | Bond Future | 8.6216 | 98.6297 | 8.5820 | 98.7541 | (0.459) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 830.8900 | 0.8309 | 876.7400 | 0.8767 | 5.518 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 1,340.0000 | 1.3400 | 1,261.3800 | 1.2614 | (5.867) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 1,356.2600 | 1.3563 | 1,277.0700 | 1.2771 | (5.839) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 800.3200 | 0.8003 | 845.0400 | 0.8450 | 5.588 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 1,854.2400 | 1.8542 | 1,925.1400 | 1.9251 | 3.824 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | | | Bond Future | 8.6516 | 100.6209 | 8.6088 | 100.7480 | (0.495) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 1,814.2000 | 1.8142 | 1,884.3000 | 1.8843 | 3.864 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 993.0700 | 0.9931 | 936.0500 | 0.9361 | (5.742) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 974.4500 | 0.9744 | 918.2300 | 0.9182 | (5.769) | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 1,834.1800 | 1.8342 | 1,904.6700 | 1.9047 | 3.843 | 0 | 0 | 0 |
| 2018/11/05 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 983.7200 | 0.9837 | 927.0900 | 0.9271 | (5.757) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/11/2018 | | | Bond Future | 10.0450 | 92.3237 | 10.0450 | 92.3237 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 75.6300 | 0.0756 | 96.5100 | 0.0965 | 27.608 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | | | Bond Future | 10.0450 | 94.8061 | 9.9639 | 95.4039 | (0.807) | 0.0000 | 0.0000 | 71,509 |
| 2018/11/05 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 69.5700 | 0.0696 | 88.9200 | 0.0889 | 27.814 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 8,584.6700 | 8.5847 | 8,006.1500 | 8.0062 | (6.739) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 8,423.2800 | 8.4233 | 7,846.2900 | 7.8463 | (6.850) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 72.5400 | 0.0725 | 92.6500 | 0.0927 | 27.723 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 8,503.8600 | 8.5039 | 7,926.1000 | 7.9261 | (6.794) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 4,263.7900 | 4.2638 | 4,074.2600 | 4.0743 | (4.445) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | | | Bond Future | 10.0617 | 92.3175 | 10.0241 | 92.5919 | (0.373) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 1,873.2800 | 1.8733 | 1,958.0700 | 1.9581 | 4.526 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 1,904.2100 | 1.9042 | 1,990.0300 | 1.9900 | 4.507 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 4,219.0000 | 4.2190 | 4,030.5000 | 4.0305 | (4.468) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 1,842.3900 | 1.8424 | 1,926.1400 | 1.9261 | 4.546 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 4,308.7100 | 4.3087 | 4,118.1400 | 4.1181 | (4.423) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,035.4200 | 4.0354 | 4,172.4500 | 4.1725 | 3.396 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 3,263.5600 | 3.2636 | 3,119.7400 | 3.1197 | (4.407) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | | | Bond Future | 10.1177 | 94.1816 | 10.0789 | 94.4616 | (0.384) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,075.0400 | 4.0750 | 4,212.9500 | 4.2130 | 3.384 | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 3,200.9100 | 3.2009 | 3,058.8400 | 3.0588 | (4.438) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 3,232.2700 | 3.2323 | 3,089.3200 | 3.0893 | (4.423) | 0 | 0 | 0 |
| 2018/11/05 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 3,995.6400 | 3.9956 | 4,131.8000 | 4.1318 | 3.408 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/11/2018 | | | Bond Future | 9.3000 | 110.6738 | 9.3000 | 110.6738 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.50 | Call | Bond Future | 2,247.8900 | 2.2479 | 2,523.9700 | 2.5240 | 12.282 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 6,545.6000 | 6.5456 | 6,093.7400 | 6.0937 | (6.903) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 58.6200 | 0.0586 | 74.5000 | 0.0745 | 27.090 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 185.4800 | 0.1855 | 229.2600 | 0.2293 | 23.604 | 0 | 0 | 1,000 |
| 2018/11/05 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 2,214.2100 | 2.2142 | 1,916.0600 | 1.9161 | (13.465) | 0 | 0 | 1,000 |
| 2018/11/05 | R186 | 07/02/2019 | 9.92 | Put | Bond Future | 500.5400 | 0.5005 | 395.4800 | 0.3955 | (20.989) | 0 | 0 | 1,170 |
| 2018/11/05 | R186 | 07/02/2019 | | | Bond Future | 9.3000 | 108.0890 | 9.2184 | 108.5573 | (0.877) | 0.0000 | 0.0000 | 63,245 |
| 2018/11/05 | R186 | 07/02/2019 | 9.38 | Put | Bond Future | 1,383.3100 | 1.3833 | 1,160.1600 | 1.1602 | (16.132) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.38 | Call | Bond Future | 1,839.9200 | 1.8399 | 2,085.0900 | 2.0851 | 13.325 | 0 | 0 | 6,000 |
| 2018/11/05 | R186 | 07/02/2019 | 9.50 | Put | Bond Future | 1,111.1700 | 1.1112 | 918.9300 | 0.9189 | (17.301) | 0 | 0 | 2,500 |
| 2018/11/05 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 61.0000 | 0.0610 | 77.4600 | 0.0775 | 26.984 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 6,605.0500 | 6.6050 | 6,152.6100 | 6.1526 | (6.850) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 6,017.6100 | 6.0176 | 5,572.0700 | 5.5721 | (7.404) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 4,895.7700 | 4.8958 | 4,471.2300 | 4.4712 | (8.672) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 1,061.4100 | 1.0614 | 1,231.5800 | 1.2316 | 16.032 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.92 | Call | Bond Future | 3,973.1300 | 3.9731 | 4,336.3900 | 4.3364 | 9.143 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.77 | Put | Bond Future | 3,546.9200 | 3.5469 | 3,169.2700 | 3.1693 | (10.647) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.77 | Call | Bond Future | 456.1500 | 0.4562 | 546.8200 | 0.5468 | 19.877 | 0 | 0 | 1,170 |
| 2018/11/05 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 63.4600 | 0.0635 | 80.5300 | 0.0805 | 26.899 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 6,486.2700 | 6.4863 | 6,035.0200 | 6.0350 | (6.957) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 87.5600 | 0.0876 | 110.3400 | 0.1103 | 26.016 | 0 | 0 | 210 |
| 2018/11/05 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 3,883.4700 | 3.8835 | 4,243.3900 | 4.2434 | 9.268 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 520.5600 | 0.5206 | 412.1600 | 0.4122 | (20.824) | 0 | 0 | 1,000 |
| 2018/11/05 | R186 | 07/02/2019 | 9.27 | Put | Bond Future | 1,674.6800 | 1.6747 | 1,422.1400 | 1.4221 | (15.080) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 07/02/2019 | 9.27 | Call | Bond Future | 1,502.7900 | 1.5028 | 1,718.5700 | 1.7186 | 14.359 | 0 | 0 | 1,170 |
| 2018/11/05 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 4,900.6700 | 4.9007 | 5,051.9300 | 5.0519 | 3.087 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 936.2100 | 0.9362 | 866.4000 | 0.8664 | (7.457) | 0 | 0 | 90 |
| 2018/11/05 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 3,591.2100 | 3.5912 | 3,720.6700 | 3.7207 | 3.605 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 2,320.1900 | 2.3202 | 2,192.9000 | 2.1929 | (5.486) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 4,463.6800 | 4.4637 | 4,286.7800 | 4.2868 | (3.963) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 1,328.9400 | 1.3289 | 1,395.5900 | 1.3956 | 5.015 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 3,061.9800 | 3.0620 | 2,913.6000 | 2.9136 | (4.846) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | | | Bond Future | 9.3207 | 110.2648 | 9.2824 | 110.4789 | (0.410) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 624.5700 | 0.6246 | 661.8400 | 0.6618 | 5.967 | 0 | 0 | 3,250 |
| 2018/11/05 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 1,352.1400 | 1.3521 | 1,419.6500 | 1.4197 | 4.993 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 2,994.2300 | 2.9942 | 2,847.5700 | 2.8476 | (4.898) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 2,068.0300 | 2.0680 | 2,159.3400 | 2.1593 | 4.415 | 0 | 0 | 200 |
| 2018/11/05 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 814.7700 | 0.8148 | 751.8600 | 0.7519 | (7.721) | 0 | 0 | 200 |
| 2018/11/05 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 4,435.3400 | 4.4353 | 4,579.7000 | 4.5797 | 3.255 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 2,462.0200 | 2.4620 | 2,330.2900 | 2.3303 | (5.350) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 1,224.5700 | 1.2246 | 1,139.8600 | 1.1399 | (6.918) | 0 | 0 | 7,000 |
| 2018/11/05 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 867.1600 | 0.8672 | 801.2100 | 0.8012 | (7.605) | 0 | 0 | 3,250 |
| 2018/11/05 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 1,924.0500 | 1.9241 | 2,010.9300 | 2.0109 | 4.515 | 0 | 0 | 3,250 |
| 2018/11/05 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 3,028.1200 | 3.0281 | 2,880.6000 | 2.8806 | (4.872) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 1,305.6800 | 1.3057 | 1,371.4700 | 1.3715 | 5.039 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 4,246.8400 | 4.2468 | 4,073.5100 | 4.0735 | (4.081) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 700.1100 | 0.7001 | 740.9500 | 0.7409 | 5.833 | 0 | 0 | 200 |
| 2018/11/05 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 2,183.6100 | 2.1836 | 2,060.7500 | 2.0607 | (5.626) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 1,784.3600 | 1.7844 | 1,866.8000 | 1.8668 | 4.620 | 0 | 0 | 90 |
| 2018/11/05 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 4,597.0900 | 4.5971 | 4,418.1200 | 4.4181 | (3.893) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 582.0700 | 0.5821 | 617.2700 | 0.6173 | 6.047 | 0 | 0 | 90 |
| 2018/11/05 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 5,153.6600 | 5.1537 | 4,967.0100 | 4.9670 | (3.622) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 431.3400 | 0.4313 | 458.8600 | 0.4589 | 6.380 | 0 | 0 | 7,000 |
| 2018/11/05 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 3,096.4200 | 3.0964 | 2,947.1800 | 2.9472 | (4.820) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 1,282.9600 | 1.2830 | 1,347.8900 | 1.3479 | 5.061 | 0 | 0 | 7,000 |
| 2018/11/05 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 4,686.8900 | 4.6869 | 4,835.1100 | 4.8351 | 3.162 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 3,081.3700 | 3.0814 | 3,192.3200 | 3.1923 | 3.601 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 1,321.7300 | 1.3217 | 1,247.1300 | 1.2471 | (5.644) | 0 | 0 | 6,000 |
| 2018/11/05 | R186 | 01/08/2019 | | | Bond Future | 9.3756 | 107.1879 | 9.3354 | 107.4066 | (0.428) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 3,462.5200 | 3.4625 | 3,318.9800 | 3.3190 | (4.146) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 1,672.0400 | 1.6720 | 1,747.1400 | 1.7471 | 4.492 | 0 | 0 | 6,000 |
| 2018/11/05 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 3,016.4400 | 3.0164 | 3,125.9900 | 3.1260 | 3.632 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 2,234.6000 | 2.2346 | 2,125.5100 | 2.1255 | (4.882) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 6,479.1600 | 6.4792 | 6,286.5900 | 6.2866 | (2.972) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 412.4700 | 0.4125 | 438.5400 | 0.4385 | 6.320 | 0 | 0 | 6,000 |
| 2018/11/05 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 2,191.8500 | 2.1919 | 2,084.1600 | 2.0842 | (4.913) | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 5,065.1200 | 5.0651 | 5,209.1600 | 5.2092 | 2.844 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 3,049.0200 | 3.0490 | 3,159.2600 | 3.1593 | 3.616 | 0 | 0 | 0 |
| 2018/11/05 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 2,213.3200 | 2.2133 | 2,104.9200 | 2.1049 | (4.898) | 0 | 0 | 0 |
| 2018/11/05 | R197 | 01/11/2018 | | | Bond Future | 300.8738 | 300.8738 | 300.8738 | 300.8738 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R197 | 07/02/2019 | | | Bond Future | 300.8738 | 300.8738 | 299.5390 | 299.5390 | (0.444) | 0.0000 | 0.0000 | 2,355 |
| 2018/11/05 | R197 | 02/05/2019 | | | Bond Future | 304.9715 | 304.9715 | 304.9070 | 304.9070 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R197 | 01/08/2019 | | | Bond Future | 303.6353 | 303.6353 | 303.5700 | 303.5700 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R202 | 01/11/2018 | | | Bond Future | 234.9701 | 234.9701 | 234.9701 | 234.9701 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R202 | 07/02/2019 | | | Bond Future | 234.9701 | 234.9701 | 235.7662 | 235.7662 | 0.339 | 0.0000 | 0.0000 | 8,979 |
| 2018/11/05 | R202 | 02/05/2019 | | | Bond Future | 240.0407 | 240.0407 | 239.9913 | 239.9913 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R202 | 01/08/2019 | | | Bond Future | 240.9239 | 240.9239 | 240.8738 | 240.8738 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R207 | 01/11/2018 | | | Bond Future | 6.5500 | 103.0213 | 6.5500 | 103.0213 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 124.2400 | 0.1242 | 384.4900 | 0.3845 | 209.474 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 154.5700 | 0.1546 | 25.8900 | 0.0259 | (83.250) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | R207 | 07/02/2019 | | | Bond Future | 6.5500 | 101.1701 | 6.1161 | 101.5561 | (6.625) | 0.0000 | 0.0000 | 17,731 |
| 2018/11/05 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 129.2700 | 0.1293 | 392.5600 | 0.3926 | 203.674 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 147.0100 | 0.1470 | 24.3700 | 0.0244 | (83.423) | 0 | 0 | 0 |
| 2018/11/05 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 150.8500 | 0.1509 | 25.1700 | 0.0252 | (83.315) | 0 | 0 | 0 |
| 2018/11/05 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 119.0900 | 0.1191 | 376.3400 | 0.3763 | 216.013 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 1,351.1800 | 1.3512 | 1,377.8300 | 1.3778 | 1.972 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | | | Bond Future | 5.6101 | 103.3271 | 5.5707 | 103.3538 | (0.703) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 1,337.9600 | 1.3380 | 1,364.6100 | 1.3646 | 1.992 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.1200 | 0.0001 | 0.0900 | 0.0001 | (25.000) | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.1100 | 0.0001 | 0.0800 | 0.0001 | (27.273) | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 1,344.5800 | 1.3446 | 1,371.2200 | 1.3712 | 1.981 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.1200 | 0.0001 | 0.0800 | 0.0001 | (33.333) | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 1,410.4200 | 1.4104 | 1,437.7500 | 1.4378 | 1.938 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | | | Bond Future | 4.1059 | 101.7704 | 4.0443 | 101.7977 | (1.501) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 1,414.7400 | 1.4147 | 1,442.0700 | 1.4421 | 1.932 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 1,419.0500 | 1.4191 | 1,446.3800 | 1.4464 | 1.926 | 0 | 0 | 0 |
| 2018/11/05 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/11/2018 | | | Bond Future | 7.7200 | 98.5885 | 7.7200 | 98.5885 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 25.4000 | 0.0254 | 49.6500 | 0.0496 | 95.472 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 1,256.9900 | 1.2570 | 1,000.0500 | 1.0000 | (20.441) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 1,293.8800 | 1.2939 | 1,035.2900 | 1.0353 | (19.986) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | | | Bond Future | 7.7200 | 100.6197 | 7.5724 | 100.9017 | (1.911) | 0.0000 | 0.0000 | 25,618 |
| 2018/11/05 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 1,275.4500 | 1.2755 | 1,017.6900 | 1.0177 | (20.209) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 26.3200 | 0.0263 | 51.3900 | 0.0514 | 95.251 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 24.4400 | 0.0244 | 47.8600 | 0.0479 | 95.827 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 244.7900 | 0.2448 | 224.0500 | 0.2241 | (8.473) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 998.0800 | 0.9981 | 1,038.3500 | 1.0383 | 4.035 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | | | Bond Future | 7.5825 | 99.2253 | 7.5470 | 99.2865 | (0.468) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,011.8400 | 1.0118 | 1,052.3300 | 1.0523 | 4.002 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 248.0900 | 0.2481 | 227.1300 | 0.2271 | (8.449) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,025.8800 | 1.0259 | 1,066.5800 | 1.0666 | 3.967 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 241.7800 | 0.2418 | 221.2500 | 0.2213 | (8.491) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 1,286.2100 | 1.2862 | 1,329.6900 | 1.3297 | 3.380 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 264.8300 | 0.2648 | 245.9000 | 0.2459 | (7.148) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | | | Bond Future | 7.4834 | 101.2286 | 7.4421 | 101.2912 | (0.551) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 267.4200 | 0.2674 | 248.3300 | 0.2483 | (7.139) | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 1,298.5700 | 1.2986 | 1,342.2100 | 1.3422 | 3.361 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 1,273.8800 | 1.2739 | 1,317.2100 | 1.3172 | 3.401 | 0 | 0 | 0 |
| 2018/11/05 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 270.0400 | 0.2700 | 250.8000 | 0.2508 | (7.125) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/11/2018 | | | Bond Future | 9.9950 | 70.0204 | 9.9950 | 70.0204 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 1,292.7500 | 1.2928 | 1,047.6500 | 1.0477 | (18.960) | 0 | 0 | 4,000 |
| 2018/11/05 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 6,938.1700 | 6.9382 | 6,356.4300 | 6.3564 | (8.385) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | | | Bond Future | 9.9950 | 71.8834 | 9.8973 | 72.4963 | (0.978) | 0.0000 | 0.0000 | 123,581 |
| 2018/11/05 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 90.9300 | 0.0909 | 121.0400 | 0.1210 | 33.113 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 7,006.1800 | | 7.0062 | 6,423.4000 | 6.4234 | (8.318) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 2,552.8700 | | 2.5529 | 2,920.6600 | 2.9207 | 14.407 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 94.4400 | | 0.0944 | 125.5900 | 0.1256 | 32.984 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 6,470.0500 | | 6.4700 | 5,896.7000 | 5.8967 | (8.862) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 124.2500 | | 0.1243 | 163.7900 | 0.1638 | 31.823 | 0 | 0 | 4,000 |
| 2018/11/05 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 3,597.3200 | | 3.5973 | 3,136.8100 | 3.1368 | (12.801) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 674.9000 | | 0.6749 | 827.2800 | 0.8273 | 22.578 | 0 | 0 | 4,000 |
| 2018/11/05 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 87.5200 | | 0.0875 | 116.6300 | 0.1166 | 33.261 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 7,074.3900 | | 7.0744 | 6,490.6100 | 6.4906 | (8.252) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 3,569.5400 | | 3.5695 | 3,412.3000 | 3.4123 | (4.405) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | | | Bond Future | 9.9888 | | 70.3980 | 9.9516 | 70.6302 | (0.373) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,711.9200 | | 1.7119 | 1,786.1000 | 1.7861 | 4.333 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 3,607.5000 | | 3.6075 | 3,449.3900 | 3.4494 | (4.383) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 1,738.6000 | | 1.7386 | 1,813.6500 | 1.8137 | 4.317 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 5,408.8100 | | 5.4088 | 5,565.3500 | 5.5653 | 2.894 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,685.4600 | | 1.6855 | 1,758.7800 | 1.7588 | 4.350 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 3,645.7700 | | 3.6458 | 3,486.8000 | 3.4868 | (4.360) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 5,079.8000 | | 5.0798 | 4,893.8700 | 4.8939 | (3.660) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 934.6200 | | 0.9346 | 980.9800 | 0.9810 | 4.960 | 0 | 0 | 760 |
| 2018/11/05 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 1,128.7900 | | 1.1288 | 1,053.0400 | 1.0530 | (6.711) | 0 | 0 | 760 |
| 2018/11/05 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 2,710.5300 | | 2.7105 | 2,575.3000 | 2.5753 | (4.989) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,468.3000 | | 2.4683 | 2,565.3600 | 2.5654 | 3.932 | 0 | 0 | 760 |
| 2018/11/05 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,517.4500 | | 3.5175 | 3,635.2700 | 3.6353 | 3.350 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 2,765.3900 | | 2.7654 | 2,644.6900 | 2.6447 | (4.365) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | | | Bond Future | 10.0383 | | 71.8196 | 9.9999 | 72.0566 | (0.382) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 2,712.6200 | | 2.7126 | 2,593.3900 | 2.5934 | (4.395) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,448.9300 | | 3.4489 | 3,565.2800 | 3.5653 | 3.374 | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 2,738.9000 | | 2.7389 | 2,618.9400 | 2.6189 | (4.380) | 0 | 0 | 0 |
| 2018/11/05 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,483.1200 | | 3.4831 | 3,600.2100 | 3.6002 | 3.362 | 0 | 0 | 0 |
| 2018/11/05 | R210 | 01/11/2018 | | | Bond Future | 186.0913 | | 186.0913 | 186.0913 | 186.0913 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R210 | 07/02/2019 | | | Bond Future | 186.0913 | | 186.0913 | 189.6572 | 189.6572 | 1.916 | 0.0000 | 0.0000 | 2,708 |
| 2018/11/05 | R210 | 02/05/2019 | | | Bond Future | 190.6983 | | 190.6983 | 190.4999 | 190.4999 | (0.104) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R210 | 01/08/2019 | | | Bond Future | 194.5911 | | 194.5911 | 194.3887 | 194.3887 | (0.104) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R212 | 01/11/2018 | | | Bond Future | 155.2300 | | 155.2300 | 155.2300 | 155.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R212 | 07/02/2019 | | | Bond Future | 155.2300 | | 155.2300 | 156.1782 | 156.1782 | 0.611 | 0.0000 | 0.0000 | 4,946 |
| 2018/11/05 | R212 | 02/05/2019 | | | Bond Future | 159.0108 | | 159.0108 | 158.9771 | 158.9771 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R212 | 01/08/2019 | | | Bond Future | 162.1852 | | 162.1852 | 162.1510 | 162.1510 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R213 | 01/11/2018 | | | Bond Future | 9.8500 | | 81.1965 | 9.8500 | 81.1965 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 54.3900 | | 0.0544 | 70.0900 | 0.0701 | 28.866 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | | | Bond Future | 9.8500 | | 83.3377 | 9.7631 | 83.8606 | (0.882) | 0.0000 | 0.0000 | 32,324 |
| 2018/11/05 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 7,502.0400 | | 7.5020 | 6,994.8600 | 6.9949 | (6.761) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 56.6000 | | 0.0566 | 72.8800 | 0.0729 | 28.763 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 7,371.5600 | | 7.3716 | 6,865.5700 | 6.8656 | (6.864) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 7,436.7300 | | 7.4367 | 6,930.1300 | 6.9301 | (6.812) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 58.8800 | | 0.0589 | 75.7700 | 0.0758 | 28.685 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/05 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,384.8300 | 1.3848 | 1,449.6400 | 1.4496 | 4.680 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 3,661.1900 | 3.6612 | 3,501.4500 | 3.5014 | (4.363) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | | | Bond Future | 9.8599 | 81.5714 | 9.8223 | 81.7951 | (0.381) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,408.8100 | 1.4088 | 1,474.4600 | 1.4745 | 4.660 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 3,585.8300 | 3.5858 | 3,427.7600 | 3.4278 | (4.408) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 3,623.4700 | 3.6235 | 3,464.5600 | 3.4646 | (4.386) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,360.8600 | 1.3609 | 1,424.8400 | 1.4248 | 4.701 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 2,726.2100 | 2.7262 | 2,606.7200 | 2.6067 | (4.383) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 3,136.9500 | 3.1369 | 3,245.0800 | 3.2451 | 3.447 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | | | Bond Future | 9.9140 | 83.2183 | 9.8751 | 83.4466 | (0.393) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 3,169.4400 | 3.1694 | 3,278.2800 | 3.2783 | 3.434 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 2,751.8700 | 2.7519 | 2,631.6700 | 2.6317 | (4.368) | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 3,202.3500 | 3.2024 | 3,311.9000 | 3.3119 | 3.421 | 0 | 0 | 0 |
| 2018/11/05 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 2,701.0300 | 2.7010 | 2,582.2500 | 2.5823 | (4.398) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/11/2018 | | | Bond Future | 10.1700 | 69.0422 | 10.1700 | 69.0422 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 7,927.7900 | 7.9278 | 7,305.4800 | 7.3055 | (7.850) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | | | Bond Future | 10.1700 | 70.9215 | 10.0704 | 71.5668 | (0.979) | 0.0000 | 0.0000 | 29,770 |
| 2018/11/05 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 62.4500 | 0.0625 | 84.6500 | 0.0846 | 35.548 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 8,001.7800 | 8.0018 | 7,378.6300 | 7.3786 | (7.788) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 65.0600 | 0.0651 | 88.1000 | 0.0881 | 35.413 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 59.9300 | 0.0599 | 81.3200 | 0.0813 | 35.692 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 8,075.9800 | 8.0760 | 7,452.0200 | 7.4520 | (7.726) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 1,800.7000 | 1.8007 | 1,892.2200 | 1.8922 | 5.082 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 1,745.7300 | 1.7457 | 1,835.2000 | 1.8352 | 5.125 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | | | Bond Future | 10.1666 | 69.2625 | 10.1240 | 69.5372 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 3,830.9300 | 3.8309 | 3,645.7400 | 3.6457 | (4.834) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 3,751.1700 | 3.7512 | 3,568.0300 | 3.5680 | (4.882) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 1,773.1000 | 1.7731 | 1,863.5900 | 1.8636 | 5.103 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 3,790.8800 | 3.7909 | 3,606.7100 | 3.6067 | (4.858) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 2,928.9900 | 2.9290 | 2,789.5900 | 2.7896 | (4.759) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | | | Bond Future | 10.2168 | 70.6611 | 10.1729 | 70.9413 | (0.429) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,671.9900 | 3.6720 | 3,812.0200 | 3.8120 | 3.813 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 2,956.6300 | 2.9566 | 2,816.3800 | 2.8164 | (4.744) | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,706.9500 | 3.7069 | 3,847.8300 | 3.8478 | 3.800 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,637.1600 | 3.6372 | 3,776.3500 | 3.7763 | 3.827 | 0 | 0 | 0 |
| 2018/11/05 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 2,984.4900 | 2.9845 | 2,843.4000 | 2.8434 | (4.727) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/11/2018 | | | Bond Future | 10.1800 | 88.3117 | 10.1800 | 88.3117 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 10,162.3500 | 10.1624 | 9,408.1200 | 9.4081 | (7.422) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | | | Bond Future | 10.1800 | 90.7177 | 10.0860 | 91.4936 | (0.923) | 0.0000 | 0.0000 | 110,850 |
| 2018/11/05 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 60.3800 | 0.0604 | 82.0100 | 0.0820 | 35.823 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 10,258.9700 | 10.2590 | 9,503.8600 | 9.5039 | (7.360) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 63.1600 | 0.0632 | 85.6900 | 0.0857 | 35.671 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 10,066.0100 | 10.0660 | 9,312.6800 | 9.3127 | (7.484) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 57.7100 | 0.0577 | 78.4600 | 0.0785 | 35.956 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 4,615.7200 | 4.6157 | 4,409.3800 | 4.4094 | (4.470) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | | | Bond Future | 10.1775 | 88.3688 | 10.1401 | 88.6757 | (0.367) | 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 |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|---------------|---------------|
| 2018/11/05 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,290.8400 | 2.2908 | 2,391.4700 | 2.3915 | 4.393 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,326.7900 | 2.3268 | 2,428.5900 | 2.4286 | 4.375 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 4,666.1400 | 4.6661 | 4,458.6200 | 4.4586 | (4.447) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 4,565.9900 | 4.5660 | 4,360.8200 | 4.3608 | (4.493) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,255.4300 | 2.2554 | 2,354.8800 | 2.3549 | 4.409 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,607.2700 | 4.6073 | 4,762.2100 | 4.7622 | 3.363 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 3,663.3700 | 3.6634 | 3,504.1600 | 3.5042 | (4.346) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | | | Bond Future | 10.2280 | 90.1532 | 10.1895 | 90.4663 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,651.6700 | 4.6517 | 4,807.5700 | 4.8076 | 3.351 | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 3,593.0500 | 3.5931 | 3,435.7700 | 3.4358 | (4.377) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 3,628.0600 | 3.6281 | 3,469.8200 | 3.4698 | (4.362) | 0 | 0 | 0 |
| 2018/11/05 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,563.0500 | 4.5631 | 4,717.0200 | 4.7170 | 3.374 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | 958617 | |