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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2018 TO 06/11/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/11/06 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2025 | 01/11/2018 | | | Bond Future | 131.9122 | 131.9122 | 131.9122 | 131.9122 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2025 | 07/02/2019 | | | Bond Future | 133.1363 | 133.1363 | 133.1153 | 133.1153 | (0.016) | 0.0000 | 0.0000 | 355 |
| 2018/11/06 | 2025 | 02/05/2019 | | | Bond Future | 135.5222 | 135.5222 | 135.5014 | 135.5014 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2025 | 01/08/2019 | | | Bond Future | 138.2417 | 138.2417 | 138.2192 | 138.2192 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2029 | 01/11/2018 | | | Bond Future | 100.0711 | 100.0711 | 100.0711 | 100.0711 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2029 | 07/02/2019 | | | Bond Future | 101.9785 | 101.9785 | 101.9627 | 101.9627 | (0.015) | 0.0000 | 0.0000 | 2,954 |
| 2018/11/06 | 2029 | 02/05/2019 | | | Bond Future | 102.7329 | 102.7329 | 102.7172 | 102.7172 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2029 | 01/08/2019 | | | Bond Future | 104.8300 | 104.8300 | 104.8130 | 104.8130 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2030 | 01/11/2018 | | | Bond Future | 9.7600 | 90.2563 | 9.7600 | 90.2563 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 72.6400 | 0.0726 | 75.3500 | 0.0754 | 3.731 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 10.20 | Put | Bond Future | 654.4600 | 0.6545 | 623.6000 | 0.6236 | (4.715) | 0 | 0 | 4,000 |
| 2018/11/06 | 2030 | 07/02/2019 | | | Bond Future | 9.6762 | 89.0823 | 9.6598 | 89.1830 | (0.169) | 0.0000 | 0.0000 | 53,842 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.68 | Put | Bond Future | 1,714.2900 | 1.7143 | 1,656.4100 | 1.6564 | (3.376) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.68 | Call | Bond Future | 1,737.9900 | 1.7380 | 1,780.7800 | 1.7808 | 2.462 | 0 | 0 | 4,000 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.18 | Put | Bond Future | 3,661.7300 | 3.6617 | 3,578.0300 | 3.5780 | (2.286) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.18 | Call | Bond Future | 535.0200 | 0.5350 | 551.9900 | 0.5520 | 3.172 | 0 | 0 | 4,000 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 75.5600 | 0.0756 | 78.3800 | 0.0784 | 3.732 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 6,908.2900 | 6.9083 | 6,810.3300 | 6.8103 | (1.418) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 10.20 | Call | Bond Future | 3,802.0600 | 3.8021 | 3,871.8700 | 3.8719 | 1.836 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.90 | Call | Bond Future | 210.4700 | 0.2105 | 217.9700 | 0.2180 | 3.563 | 0 | 0 | 1,320 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 6,843.2500 | 6.8433 | 6,745.4000 | 6.7454 | (1.430) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 78.5800 | 0.0786 | 81.5100 | 0.0815 | 3.729 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 6,778.3600 | 6.7784 | 6,680.6200 | 6.6806 | (1.442) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.60 | Put | Bond Future | 1,962.4600 | 1.9625 | 1,900.0600 | 1.9001 | (3.180) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.60 | Call | Bond Future | 1,491.9600 | 1.4920 | 1,530.2300 | 1.5302 | 2.565 | 0 | 0 | 1,320 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.40 | Put | Bond Future | 2,687.2600 | 2.6873 | 2,613.9800 | 2.6140 | (2.727) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 9.40 | Call | Bond Future | 964.9500 | 0.9650 | 992.3400 | 0.9923 | 2.838 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.70 | Put | Bond Future | 6,392.6600 | 6.3927 | 6,295.6700 | 6.2957 | (1.517) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.70 | Call | Bond Future | 98.9400 | 0.0989 | 102.6200 | 0.1026 | 3.719 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 07/02/2019 | 8.90 | Put | Bond Future | 5,167.1500 | 5.1672 | 5,073.9800 | 5.0740 | (1.803) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 8.90 | Put | Bond Future | 5,834.4100 | 5.8344 | 5,746.5300 | 5.7465 | (1.506) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 9.41 | Call | Bond Future | 1,505.0800 | 1.5051 | 1,538.0100 | 1.5380 | 2.188 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | | | Bond Future | 9.7416 | 90.6594 | 9.7247 | 90.7622 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 9.39 | Call | Bond Future | 1,456.0000 | 1.4560 | 1,488.1400 | 1.4881 | 2.207 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 9.39 | Put | Bond Future | 3,620.0000 | 3.6200 | 3,549.3600 | 3.5494 | (1.951) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 10.20 | Call | Bond Future | 4,130.8700 | 4.1309 | 4,194.3500 | 4.1944 | 1.537 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 10.20 | Put | Bond Future | 1,413.0200 | 1.4130 | 1,373.7200 | 1.3737 | (2.781) | 0 | 0 | 3,000 |
| 2018/11/06 | 2030 | 02/05/2019 | 8.90 | Call | Bond Future | 535.3900 | 0.5354 | 550.2900 | 0.5503 | 2.783 | 0 | 0 | 3,000 |
| 2018/11/06 | 2030 | 02/05/2019 | 9.41 | Put | Bond Future | 3,544.1100 | 3.5441 | 3,474.2600 | 3.4743 | (1.971) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 02/05/2019 | 9.40 | Call | Bond Future | 1,480.4200 | 1.4804 | 1,512.9500 | 1.5129 | 2.197 | 0 | 0 | 3,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | 2030 | 02/05/2019 | 9.40 | Put | Bond Future | 3,581.9100 | 3.5819 | 3,511.6600 | 3.5117 | (1.961) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.91 | Put | Bond Future | 2,609.4600 | 2.6095 | 2,557.7100 | 2.5577 | (1.983) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | | | Bond Future | 9.8020 | 88.4845 | 9.7846 | 88.5884 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.91 | Call | Bond Future | 3,248.4100 | 3.2484 | 3,300.5800 | 3.3006 | 1.606 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.92 | Call | Bond Future | 3,282.3100 | 3.2823 | 3,334.8200 | 3.3348 | 1.600 | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.90 | Put | Bond Future | 2,634.9300 | 2.6349 | 2,582.8600 | 2.5829 | (1.976) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.92 | Put | Bond Future | 2,584.4900 | 2.5845 | 2,533.0800 | 2.5331 | (1.989) | 0 | 0 | 0 |
| 2018/11/06 | 2030 | 01/08/2019 | 9.90 | Call | Bond Future | 3,214.9500 | 3.2150 | 3,266.8000 | 3.2668 | 1.613 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/11/2018 | | | Bond Future | 9.9550 | 88.3552 | 9.9550 | 88.3552 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 71.9100 | 0.0719 | 74.7100 | 0.0747 | 3.894 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 7,507.9400 | 7.5079 | 7,401.6500 | 7.4016 | (1.416) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | | | Bond Future | 9.8533 | 91.3714 | 9.8370 | 91.4803 | (0.166) | 0.0000 | 0.0000 | 41,727 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 74.9300 | 0.0749 | 77.8400 | 0.0778 | 3.884 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 7,364.6300 | 7.3646 | 7,258.5600 | 7.2586 | (1.440) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 7,436.1900 | 7.4362 | 7,330.0100 | 7.3300 | (1.428) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 69.0000 | 0.0690 | 71.6900 | 0.0717 | 3.899 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.62 | Put | Bond Future | 3,758.5400 | 3.7585 | 3,684.6000 | 3.6846 | (1.967) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.61 | Call | Bond Future | 1,746.4800 | 1.7465 | 1,783.4100 | 1.7834 | 2.115 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | | | Bond Future | 9.9170 | 88.8316 | 9.9001 | 88.9429 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.62 | Call | Bond Future | 1,774.4700 | 1.7745 | 1,811.8300 | 1.8118 | 2.105 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.61 | Put | Bond Future | 3,798.4400 | 3.7984 | 3,724.0700 | 3.7241 | (1.958) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.63 | Call | Bond Future | 1,802.4700 | 1.8025 | 1,840.2500 | 1.8403 | 2.096 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 02/05/2019 | 9.63 | Put | Bond Future | 3,718.7300 | 3.7187 | 3,645.2100 | 3.6452 | (1.977) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.10 | Call | Bond Future | 3,704.8600 | 3.7049 | 3,761.8700 | 3.7619 | 1.539 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.11 | Put | Bond Future | 2,864.8400 | 2.8648 | 2,809.5700 | 2.8096 | (1.929) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | | | Bond Future | 9.9739 | 90.6257 | 9.9565 | 90.7383 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.10 | Put | Bond Future | 2,892.6100 | 2.8926 | 2,836.9900 | 2.8370 | (1.923) | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.11 | Call | Bond Future | 3,741.0400 | 3.7410 | 3,798.4000 | 3.7984 | 1.533 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.09 | Call | Bond Future | 3,668.8200 | 3.6688 | 3,725.4900 | 3.7255 | 1.545 | 0 | 0 | 0 |
| 2018/11/06 | 2032 | 01/08/2019 | 10.09 | Put | Bond Future | 2,920.5900 | 2.9206 | 2,864.6300 | 2.8646 | (1.916) | 0 | 0 | 0 |
| 2018/11/06 | 2033 | 01/11/2018 | | | Bond Future | 102.2762 | 102.2762 | 102.2762 | 102.2762 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2033 | 07/02/2019 | | | Bond Future | 104.3226 | 104.3226 | 104.0526 | 104.0526 | (0.259) | 0.0000 | 0.0000 | 5,770 |
| 2018/11/06 | 2033 | 02/05/2019 | | | Bond Future | 105.0466 | 105.0466 | 104.7721 | 104.7721 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2033 | 01/08/2019 | | | Bond Future | 107.1908 | 107.1908 | 106.9097 | 106.9097 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2037 | 01/11/2018 | | | Bond Future | 10.1150 | 88.9124 | 10.1150 | 88.9124 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 7,757.7300 | 7.7577 | 7,568.3200 | 7.5683 | (2.442) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 104.3100 | 0.1043 | 112.8100 | 0.1128 | 8.149 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | | | Bond Future | 10.0228 | 87.7037 | 9.9962 | 87.9020 | (0.265) | 0.0000 | 0.0000 | 54,755 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 108.5700 | 0.1086 | 117.3900 | 0.1174 | 8.124 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 7,838.1800 | 7.8382 | 7,648.4500 | 7.6485 | (2.421) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 112.9800 | 0.1130 | 122.1200 | 0.1221 | 8.090 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 7,677.5500 | 7.6775 | 7,488.4600 | 7.4885 | (2.463) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | 9.81 | Put | Bond Future | 4,097.8400 | 4.0978 | 3,970.8400 | 3.9708 | (3.099) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | | | Bond Future | 10.0850 | 89.2565 | 10.0576 | 89.4586 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | 9.80 | Call | Bond Future | 2,004.1400 | 2.0041 | 2,078.4600 | 2.0785 | 3.708 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | 2037 | 02/05/2019 | 9.80 | Put | Bond Future | 4,142.3700 | 4.1424 | 4,014.5700 | 4.0146 | (3.085) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | 9.81 | Call | Bond Future | 2,035.9800 | 2.0360 | 2,111.1000 | 2.1111 | 3.690 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | 9.79 | Call | Bond Future | 1,972.5700 | 1.9726 | 2,046.0900 | 2.0461 | 3.727 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 02/05/2019 | 9.79 | Put | Bond Future | 4,187.2700 | 4.1873 | 4,058.6700 | 4.0587 | (3.071) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.31 | Call | Bond Future | 4,300.5100 | 4.3005 | 4,412.2200 | 4.4122 | 2.598 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | | | Bond Future | 10.1438 | 86.8030 | 10.1157 | 87.0083 | (0.278) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.29 | Call | Bond Future | 4,219.4400 | 4.2194 | 4,329.9000 | 4.3299 | 2.618 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.29 | Put | Bond Future | 3,166.0200 | 3.1660 | 3,071.1900 | 3.0712 | (2.995) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.31 | Put | Bond Future | 3,104.4900 | 3.1045 | 3,010.9100 | 3.0109 | (3.014) | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.30 | Call | Bond Future | 4,259.8900 | 4.2599 | 4,370.9700 | 4.3710 | 2.608 | 0 | 0 | 0 |
| 2018/11/06 | 2037 | 01/08/2019 | 10.30 | Put | Bond Future | 3,135.1300 | 3.1351 | 3,040.9200 | 3.0409 | (3.005) | 0 | 0 | 0 |
| 2018/11/06 | 2038 | 01/11/2018 | | | Bond Future | 122.3574 | 122.3574 | 122.3574 | 122.3574 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2038 | 07/02/2019 | | | Bond Future | 123.0263 | 123.0263 | 123.1948 | 123.1948 | 0.137 | 0.0000 | 0.0000 | 9,871 |
| 2018/11/06 | 2038 | 02/05/2019 | | | Bond Future | 125.2311 | 125.2311 | 125.4032 | 125.4032 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2038 | 01/08/2019 | | | Bond Future | 127.7347 | 127.7347 | 127.9091 | 127.9091 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2040 | 01/11/2018 | | | Bond Future | 10.2050 | 91.9876 | 10.2050 | 91.9876 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 106.6200 | 0.1066 | 117.7400 | 0.1177 | 10.430 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 8,652.0700 | 8.6521 | 8,408.9500 | 8.4089 | (2.810) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | | | Bond Future | 10.1079 | 90.7174 | 10.0762 | 90.9708 | (0.314) | 0.0000 | 0.0000 | 33,526 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 8,476.6000 | 8.4766 | 8,234.2800 | 8.2343 | (2.859) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 98.2100 | 0.0982 | 108.5300 | 0.1085 | 10.508 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 8,564.1900 | 8.5642 | 8,321.4700 | 8.3215 | (2.834) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 102.3400 | 0.1023 | 113.0600 | 0.1131 | 10.475 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.60 | Call | Bond Future | 1,313.3400 | 1.3133 | 1,381.7900 | 1.3818 | 5.212 | 0 | 0 | 1,150 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.89 | Call | Bond Future | 2,190.4100 | 2.1904 | 2,288.1200 | 2.2881 | 4.461 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.88 | Put | Bond Future | 4,491.5200 | 4.4915 | 4,329.8800 | 4.3299 | (3.599) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | | | Bond Future | 10.1702 | 92.3234 | 10.1375 | 92.5817 | (0.322) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 10.20 | Put | Bond Future | 3,133.3800 | 3.1334 | 3,004.2100 | 3.0042 | (4.122) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 10.20 | Call | Bond Future | 3,367.3700 | 3.3674 | 3,496.5300 | 3.4965 | 3.836 | 0 | 0 | 1,150 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.60 | Put | Bond Future | 5,994.7200 | 5.9947 | 5,804.8400 | 5.8048 | (3.167) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.90 | Call | Bond Future | 2,224.6200 | 2.2246 | 2,323.3700 | 2.3234 | 4.439 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.90 | Put | Bond Future | 4,395.8900 | 4.3959 | 4,236.3100 | 4.2363 | (3.630) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.89 | Put | Bond Future | 4,443.6300 | 4.4436 | 4,283.0100 | 4.2830 | (3.615) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 02/05/2019 | 9.88 | Call | Bond Future | 2,156.2300 | 2.1562 | 2,252.9200 | 2.2529 | 4.484 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.36 | Call | Bond Future | 4,392.0500 | 4.3920 | 4,534.1500 | 4.5342 | 3.235 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.37 | Put | Bond Future | 3,351.2300 | 3.3512 | 3,231.4800 | 3.2315 | (3.573) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | | | Bond Future | 10.2295 | 89.6815 | 10.1958 | 89.9442 | (0.329) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.36 | Put | Bond Future | 3,384.5000 | 3.3845 | 3,263.9200 | 3.2639 | (3.563) | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.37 | Call | Bond Future | 4,435.2300 | 4.4352 | 4,578.1600 | 4.5782 | 3.223 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.38 | Call | Bond Future | 4,478.2900 | 4.4783 | 4,622.0300 | 4.6220 | 3.210 | 0 | 0 | 0 |
| 2018/11/06 | 2040 | 01/08/2019 | 10.38 | Put | Bond Future | 3,317.9600 | 3.3180 | 3,199.0200 | 3.1990 | (3.585) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/11/2018 | | | Bond Future | 10.2000 | 89.2423 | 10.2000 | 89.2423 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 8,206.2600 | 8.2063 | 7,922.9400 | 7.9229 | (3.452) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 07/02/2019 | | | Bond Future | 10.1045 | 88.0224 | 10.0677 | 88.3220 | (0.364) | 0.0000 | 0.0000 | 39,547 |
| 2018/11/06 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 125.3800 | 0.1254 | 141.0800 | 0.1411 | 12.522 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 8,295.1700 | | 8.2952 | 8,011.2800 | 8.0113 | (3.422) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 130.5300 | | 0.1305 | 146.8000 | 0.1468 | 12.465 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 120.4000 | | 0.1204 | 135.5500 | 0.1355 | 12.583 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 8,384.4000 | | 8.3844 | 8,099.9600 | 8.1000 | (3.392) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.90 | Call | Bond Future | 2,272.2000 | | 2.2722 | 2,391.4900 | 2.3915 | 5.250 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | | | Bond Future | 10.1638 | | 89.5808 | 10.1259 | 89.8860 | (0.373) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.90 | Put | Bond Future | 4,433.7100 | | 4.4337 | 4,247.7000 | 4.2477 | (4.195) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.91 | Call | Bond Future | 2,307.6100 | | 2.3076 | 2,428.1200 | 2.4281 | 5.222 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.92 | Put | Bond Future | 4,338.0500 | | 4.3381 | 4,154.5000 | 4.1545 | (4.231) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.91 | Put | Bond Future | 4,385.5500 | | 4.3856 | 4,200.7600 | 4.2008 | (4.214) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 02/05/2019 | 9.92 | Call | Bond Future | 2,343.5400 | | 2.3435 | 2,465.2900 | 2.4653 | 5.195 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.40 | Put | Bond Future | 3,263.8500 | | 3.2638 | 3,127.9500 | 3.1280 | (4.164) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | | | Bond Future | 10.2200 | | 87.0087 | 10.1810 | 87.3191 | (0.381) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.39 | Call | Bond Future | 4,628.8200 | | 4.6288 | 4,802.3800 | 4.8024 | 3.750 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.39 | Put | Bond Future | 3,296.7500 | | 3.2968 | 3,159.8900 | 3.1599 | (4.151) | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.40 | Call | Bond Future | 4,673.2000 | | 4.6732 | 4,847.7200 | 4.8477 | 3.734 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.38 | Call | Bond Future | 4,584.6000 | | 4.5846 | 4,757.2000 | 4.7572 | 3.765 | 0 | 0 | 0 |
| 2018/11/06 | 2044 | 01/08/2019 | 10.38 | Put | Bond Future | 3,329.9400 | | 3.3299 | 3,192.1200 | 3.1921 | (4.139) | 0 | 0 | 0 |
| 2018/11/06 | 2046 | 01/11/2018 | | | Bond Future | 115.9680 | | 115.9680 | 115.9680 | 115.9680 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2046 | 07/02/2019 | | | Bond Future | 118.0633 | | 118.0633 | 118.0453 | 118.0453 | (0.015) | 0.0000 | 0.0000 | 12,065 |
| 2018/11/06 | 2046 | 02/05/2019 | | | Bond Future | 118.4929 | | 118.4929 | 118.4751 | 118.4751 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2046 | 01/08/2019 | | | Bond Future | 120.9119 | | 120.9119 | 120.8926 | 120.8926 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2050 | 01/11/2018 | | | Bond Future | 121.3042 | | 121.3042 | 121.3042 | 121.3042 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2050 | 07/02/2019 | | | Bond Future | 121.9592 | | 121.9592 | 121.9404 | 121.9404 | (0.015) | 0.0000 | 0.0000 | 10,105 |
| 2018/11/06 | 2050 | 02/05/2019 | | | Bond Future | 124.1449 | | 124.1449 | 124.1262 | 124.1262 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 2050 | 01/08/2019 | | | Bond Future | 124.8604 | | 124.8604 | 124.8400 | 124.8400 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL37 | 07/02/2019 | | | Index Future | 603.2530 | | 603.2530 | 603.3890 | 603.3890 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL37 | 02/05/2019 | | | Index Future | 613.9290 | | 613.9290 | 614.0690 | 614.0690 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL37 | 01/08/2019 | | | Index Future | 626.3130 | | 626.3130 | 626.4510 | 626.4510 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL7T | 07/02/2019 | | | Index Future | 693.6470 | | 693.6470 | 694.1480 | 694.1480 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL7T | 02/05/2019 | | | Index Future | 705.9220 | | 705.9220 | 706.4350 | 706.4350 | 0.073 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | AL7T | 01/08/2019 | | | Index Future | 720.1630 | | 720.1630 | 720.6790 | 720.6790 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ALBI | 07/02/2019 | | | Index Future | 628.4330 | | 628.4330 | 629.5000 | 629.5000 | 0.170 | 0.0000 | 0.0000 | 906 |
| 2018/11/06 | ALBI | 02/05/2019 | | | Index Future | 639.5540 | | 639.5540 | 640.6430 | 640.6430 | 0.170 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ALBI | 01/08/2019 | | | Index Future | 652.4560 | | 652.4560 | 653.5600 | 653.5600 | 0.169 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES33 | 01/11/2018 | | | Bond Future | 11.3050 | 73.9684 | 11.3050 | 73.9684 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES33 | 07/02/2019 | | | Bond Future | 11.2656 | 76.4257 | 11.2384 | 76.5798 | (0.242) | 0.0000 | 0.0000 | 494 |
| 2018/11/06 | ES33 | 02/05/2019 | | | Bond Future | 11.3688 | 73.9868 | 11.3406 | 74.1439 | (0.248) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES33 | 01/08/2019 | | | Bond Future | 11.4698 | 75.4810 | 11.4408 | 75.6406 | (0.254) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES42 | 01/11/2018 | | | Bond Future | 11.5400 | 75.8232 | 11.5400 | 75.8232 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES42 | 07/02/2019 | | | Bond Future | 11.4890 | 78.4729 | 11.4567 | 78.6799 | (0.281) | 0.0000 | 0.0000 | 5,169 |
| 2018/11/06 | ES42 | 02/05/2019 | | | Bond Future | 11.5923 | 75.6011 | 11.5588 | 75.8121 | (0.289) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | ES42 | 01/08/2019 | | | Bond Future | 11.6918 | 77.1285 | 11.6572 | 77.3431 | (0.296) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 446,090.0000 | 44.6090 | 435,390.0000 | 43.5390 | (2.399) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | | | GOVI | 621.9210 | 621.9210 | 622.9910 | 622.9910 | 0.172 | 0.0000 | 0.0000 | 461 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 445,990.0000 | 44.5990 | 435,290.0000 | 43.5290 | (2.399) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 445,890.0000 | 44.5890 | 435,190.0000 | 43.5190 | (2.400) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.87 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.88 | Put | GOVI | 149,530.0000 | 14.9530 | 138,620.0000 | 13.8620 | (7.296) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.86 | Put | GOVI | 149,330.0000 | 14.9330 | 138,420.0000 | 13.8420 | (7.306) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | | | GOVI | 632.9270 | 632.9270 | 634.0180 | 634.0180 | 0.172 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.87 | Put | GOVI | 149,430.0000 | 14.9430 | 138,520.0000 | 13.8520 | (7.301) | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.88 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 02/05/2019 | 647.86 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | 638.68 | Call | GOVI | 70,150.0000 | 7.0150 | 81,220.0000 | 8.1220 | 15.780 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | 638.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | | | GOVI | 645.6950 | 645.6950 | 646.8020 | 646.8020 | 0.171 | 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 |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/11/06 | GOVI | 01/08/2019 | 638.69 | Call | GOVI | 70,050.0000 | 7.0050 | 81,120.0000 | 8.1120 | 15.803 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | 638.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | 638.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | GOVI | 01/08/2019 | 638.67 | Call | GOVI | 70,250.0000 | 7.0250 | 81,320.0000 | 8.1320 | 15.758 | 0 | 0 | 0 |
| 2018/11/06 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IGOV | 07/02/2019 | | | Index Future | 257.9040 | 257.9040 | 257.8670 | 257.8670 | (0.014) | 0.0000 | 0.0000 | 508 |
| 2018/11/06 | IGOV | 02/05/2019 | | | Index Future | 262.5250 | 262.5250 | 262.4880 | 262.4880 | (0.014) | 0.0000 | 0.0000 | 215 |
| 2018/11/06 | IGOV | 01/08/2019 | | | Index Future | 267.8810 | 267.8810 | 267.8420 | 267.8420 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS01 | 20/12/2018 | | | Interest Rate Swap | 102.2400 | 102.2400 | 102.2400 | 102.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.5800 | 99.5800 | 99.5800 | 99.5800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS01 | 20/06/2019 | | | Interest Rate Swap | 102.0600 | 102.0600 | 102.0600 | 102.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS01 | 19/09/2019 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9000 | 98.9000 | 98.9000 | 98.9000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3400 | 99.3400 | 99.3400 | 99.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7900 | 99.7900 | 99.7900 | 99.7900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 20/09/2019 | | | Interest Rate Swap | 102.0000 | 102.0000 | 102.0000 | 102.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 20/12/2019 | | | Interest Rate Swap | 103.0500 | 103.0500 | 103.0500 | 103.0500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 23/03/2020 | | | Interest Rate Swap | 99.1600 | 99.1600 | 99.1600 | 99.1600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.8600 | 102.8600 | 102.8500 | 102.8500 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS02 | 21/09/2020 | | | Interest Rate Swap | 100.0000 | 100.0000 | 99.9800 | 99.9800 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.9400 | 96.9400 | 96.9100 | 96.9100 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.2500 | 96.2500 | 96.2100 | 96.2100 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 15/06/2021 | | | Interest Rate Swap | 95.5300 | 95.5300 | 95.4800 | 95.4800 | (0.052) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 21/09/2021 | | | Interest Rate Swap | 95.7900 | 95.7900 | 95.7300 | 95.7300 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 21/12/2021 | | | Interest Rate Swap | 98.0500 | 98.0500 | 97.9900 | 97.9900 | (0.061) | 0.0000 | 0.0000 | 51 |
| 2018/11/06 | IS05 | 15/03/2022 | | | Interest Rate Swap | 98.2500 | 98.2500 | 98.2000 | 98.2000 | (0.051) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 21/06/2022 | | | Interest Rate Swap | 99.5000 | 99.5000 | 99.4600 | 99.4600 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 20/09/2022 | | | Interest Rate Swap | 103.4800 | 103.4800 | 103.4500 | 103.4500 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 20/12/2022 | | | Interest Rate Swap | 104.7900 | 104.7900 | 104.7600 | 104.7600 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 22/03/2023 | | | Interest Rate Swap | 98.2600 | 98.2600 | 98.2300 | 98.2300 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 20/06/2023 | | | Interest Rate Swap | 104.3500 | 104.3500 | 104.3100 | 104.3100 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS05 | 19/09/2023 | | | Interest Rate Swap | 99.9500 | 99.9500 | 99.9000 | 99.9000 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 17/12/2025 | | | Interest Rate Swap | 97.1500 | 97.1500 | 97.1300 | 97.1300 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 16/03/2026 | | | Interest Rate Swap | 94.2300 | 94.2300 | 94.2200 | 94.2200 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 15/06/2026 | | | Interest Rate Swap | 93.0400 | 93.0400 | 93.0300 | 93.0300 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 21/09/2026 | | | Interest Rate Swap | 95.2400 | 95.2400 | 95.2300 | 95.2300 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 21/12/2026 | | | Interest Rate Swap | 99.0400 | 99.0400 | 99.0300 | 99.0300 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 15/03/2027 | | | Interest Rate Swap | 97.6800 | 97.6800 | 97.6600 | 97.6600 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 21/06/2027 | | | Interest Rate Swap | 99.7800 | 99.7800 | 99.7600 | 99.7600 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 20/09/2027 | | | Interest Rate Swap | 105.2400 | 105.2400 | 105.2000 | 105.2000 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 20/12/2027 | | | Interest Rate Swap | 105.6400 | 105.6400 | 105.5900 | 105.5900 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 22/03/2028 | | | Interest Rate Swap | 99.2600 | 99.2600 | 99.2100 | 99.2100 | (0.050) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | IS10 | 20/06/2028 | | | Interest Rate Swap | 106.4000 | 106.4000 | 106.3400 | 106.3400 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | IS10 | 19/09/2028 | | | Interest Rate Swap | 100.0800 | 100.0800 | 100.0100 | 100.0100 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | (1.0000) | 101.0000 | 7.0100 | 92.9900 | (801.000) | 0.0000 | 0.0000 | 35,000 |
| 2018/11/06 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | (1.0000) | 101.0000 | 7.0100 | 92.9900 | (801.000) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | (1.0000) | 101.0000 | 7.0300 | 92.9700 | (803.000) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | (1.0000) | 101.0000 | 7.0700 | 92.9300 | (807.000) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R023 | 01/11/2018 | | | Bond Future | 8.6250 | 98.3175 | 8.6250 | 98.3175 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 6,526.5300 | 6.5265 | 6,546.4900 | 6.5465 | 0.306 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | | | Bond Future | 8.5318 | 100.8985 | 8.5257 | 100.9186 | (0.071) | 0.0000 | 0.0000 | 53,042 |
| 2018/11/06 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 6,465.9700 | 6.4660 | 6,485.9100 | 6.4859 | 0.308 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 2.5300 | 0.0025 | 2.3300 | 0.0023 | (7.905) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 2.3200 | 0.0023 | 2.1400 | 0.0021 | (7.759) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 6,496.2500 | 6.4963 | 6,516.2000 | 6.5162 | 0.307 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 2.4200 | 0.0024 | 2.2300 | 0.0022 | (7.851) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.45 | Call | Bond Future | 860.8100 | 0.8608 | 867.1600 | 0.8672 | 0.738 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.44 | Put | Bond Future | 1,292.9200 | 1.2929 | 1,278.2900 | 1.2783 | (1.132) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | | | Bond Future | 8.5820 | 98.7541 | 8.5753 | 98.7750 | (0.077) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.46 | Call | Bond Future | 876.7400 | 0.8767 | 883.1700 | 0.8832 | 0.733 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.46 | Put | Bond Future | 1,261.3800 | 1.2614 | 1,246.9200 | 1.2469 | (1.146) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.45 | Put | Bond Future | 1,277.0700 | 1.2771 | 1,262.5300 | 1.2625 | (1.139) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 02/05/2019 | 8.44 | Call | Bond Future | 845.0400 | 0.8450 | 851.3000 | 0.8513 | 0.741 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.95 | Call | Bond Future | 1,925.1400 | 1.9251 | 1,935.3800 | 1.9354 | 0.532 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | | | Bond Future | 8.6088 | 100.7480 | 8.6019 | 100.7683 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.93 | Call | Bond Future | 1,884.3000 | 1.8843 | 1,894.4100 | 1.8944 | 0.537 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.93 | Put | Bond Future | 936.0500 | 0.9361 | 925.8500 | 0.9258 | (1.090) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.95 | Put | Bond Future | 918.2300 | 0.9182 | 908.1600 | 0.9082 | (1.097) | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.94 | Call | Bond Future | 1,904.6700 | 1.9047 | 1,914.8500 | 1.9149 | 0.534 | 0 | 0 | 0 |
| 2018/11/06 | R023 | 01/08/2019 | 8.94 | Put | Bond Future | 927.0900 | 0.9271 | 916.9600 | 0.9170 | (1.093) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/11/2018 | | | Bond Future | 10.0450 | 92.3237 | 10.0450 | 92.3237 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 96.5100 | 0.0965 | 102.4000 | 0.1024 | 6.103 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | | | Bond Future | 9.9639 | 95.4039 | 9.9425 | 95.5635 | (0.216) | 0.0000 | 0.0000 | 71,509 |
| 2018/11/06 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 88.9200 | 0.0889 | 94.3700 | 0.0944 | 6.129 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 8,006.1500 | 8.0062 | 7,852.0200 | 7.8520 | (1.925) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 7,846.2900 | 7.8463 | 7,692.6000 | 7.6926 | (1.959) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 92.6500 | 0.0927 | 98.3200 | 0.0983 | 6.120 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 7,926.1000 | 7.9261 | 7,772.1900 | 7.7722 | (1.942) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | 9.74 | Put | Bond Future | 4,074.2600 | 4.0743 | 3,969.4900 | 3.9695 | (2.572) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | | | Bond Future | 10.0241 | 92.5919 | 10.0019 | 92.7546 | (0.221) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | 9.74 | Call | Bond Future | 1,958.0700 | 1.9581 | 2,016.0600 | 2.0161 | 2.962 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | R035 | 02/05/2019 | 9.75 | Call | Bond Future | 1,990.0300 | 1.9900 | 2,048.6700 | 2.0487 | 2.947 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | 9.75 | Put | Bond Future | 4,030.5000 | 4.0305 | 3,926.3800 | 3.9264 | (2.583) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | 9.73 | Call | Bond Future | 1,926.1400 | 1.9261 | 1,983.4800 | 1.9835 | 2.977 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 02/05/2019 | 9.73 | Put | Bond Future | 4,118.1400 | 4.1181 | 4,012.7200 | 4.0127 | (2.560) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.23 | Call | Bond Future | 4,172.4500 | 4.1725 | 4,259.9400 | 4.2599 | 2.097 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.22 | Put | Bond Future | 3,119.7400 | 3.1197 | 3,041.6400 | 3.0416 | (2.503) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | | | Bond Future | 10.0789 | 94.4616 | 10.0561 | 94.6267 | (0.226) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.24 | Call | Bond Future | 4,212.9500 | 4.2130 | 4,300.9500 | 4.3010 | 2.089 | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.24 | Put | Bond Future | 3,058.8400 | 3.0588 | 2,981.7600 | 2.9818 | (2.520) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.23 | Put | Bond Future | 3,089.3200 | 3.0893 | 3,011.7300 | 3.0117 | (2.512) | 0 | 0 | 0 |
| 2018/11/06 | R035 | 01/08/2019 | 10.22 | Call | Bond Future | 4,131.8000 | 4.1318 | 4,218.7800 | 4.2188 | 2.105 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/11/2018 | | | Bond Future | 9.3000 | 110.6738 | 9.3000 | 110.6738 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.50 | Call | Bond Future | 2,523.9700 | 2.5240 | 2,559.3500 | 2.5594 | 1.402 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 6,093.7400 | 6.0937 | 6,030.2600 | 6.0303 | (1.042) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 74.5000 | 0.0745 | 75.8100 | 0.0758 | 1.758 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.50 | Call | Bond Future | 229.2600 | 0.2293 | 233.6000 | 0.2336 | 1.893 | 0 | 0 | 1,000 |
| 2018/11/06 | R186 | 07/02/2019 | 9.10 | Put | Bond Future | 1,916.0600 | 1.9161 | 1,871.6100 | 1.8716 | (2.320) | 0 | 0 | 1,000 |
| 2018/11/06 | R186 | 07/02/2019 | 9.92 | Put | Bond Future | 395.4800 | 0.3955 | 378.9300 | 0.3789 | (4.185) | 0 | 0 | 1,170 |
| 2018/11/06 | R186 | 07/02/2019 | | | Bond Future | 9.2184 | 108.5573 | 9.2072 | 108.6221 | (0.122) | 0.0000 | 0.0000 | 63,154 |
| 2018/11/06 | R186 | 07/02/2019 | 9.38 | Put | Bond Future | 1,160.1600 | 1.1602 | 1,126.2200 | 1.1262 | (2.925) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.38 | Call | Bond Future | 2,085.0900 | 2.0851 | 2,116.0000 | 2.1160 | 1.482 | 0 | 0 | 6,000 |
| 2018/11/06 | R186 | 07/02/2019 | 9.50 | Put | Bond Future | 918.9300 | 0.9189 | 889.4600 | 0.8895 | (3.207) | 0 | 0 | 2,500 |
| 2018/11/06 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 77.4600 | 0.0775 | 78.8300 | 0.0788 | 1.769 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 6,152.6100 | 6.1526 | 6,089.0700 | 6.0891 | (1.033) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.30 | Put | Bond Future | 5,572.0700 | 5.5721 | 5,509.2400 | 5.5092 | (1.128) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.50 | Put | Bond Future | 4,471.2300 | 4.4712 | 4,410.7200 | 4.4107 | (1.353) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.10 | Call | Bond Future | 1,231.5800 | 1.2316 | 1,251.9800 | 1.2520 | 1.656 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.92 | Call | Bond Future | 4,336.3900 | 4.3364 | 4,384.6900 | 4.3847 | 1.114 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.77 | Put | Bond Future | 3,169.2700 | 3.1693 | 3,114.3800 | 3.1144 | (1.732) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.77 | Call | Bond Future | 546.8200 | 0.5468 | 556.7800 | 0.5568 | 1.821 | 0 | 0 | 1,170 |
| 2018/11/06 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 80.5300 | 0.0805 | 81.9600 | 0.0820 | 1.776 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 6,035.0200 | 6.0350 | 5,971.6000 | 5.9716 | (1.051) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 8.30 | Call | Bond Future | 110.3400 | 0.1103 | 112.3600 | 0.1124 | 1.831 | 0 | 0 | 210 |
| 2018/11/06 | R186 | 07/02/2019 | 9.90 | Call | Bond Future | 4,243.3900 | 4.2434 | 4,291.1800 | 4.2912 | 1.126 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.90 | Put | Bond Future | 412.1600 | 0.4122 | 395.1000 | 0.3951 | (4.139) | 0 | 0 | 1,000 |
| 2018/11/06 | R186 | 07/02/2019 | 9.27 | Put | Bond Future | 1,422.1400 | 1.4221 | 1,384.0300 | 1.3840 | (2.680) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 07/02/2019 | 9.27 | Call | Bond Future | 1,718.5700 | 1.7186 | 1,745.3100 | 1.7453 | 1.556 | 0 | 0 | 1,170 |
| 2018/11/06 | R186 | 02/05/2019 | 10.07 | Call | Bond Future | 5,051.9300 | 5.0519 | 5,099.1300 | 5.0991 | 0.934 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.96 | Put | Bond Future | 866.4000 | 0.8664 | 845.0400 | 0.8450 | (2.465) | 0 | 0 | 90 |
| 2018/11/06 | R186 | 02/05/2019 | 9.75 | Call | Bond Future | 3,720.6700 | 3.7207 | 3,761.1300 | 3.7611 | 1.087 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.25 | Put | Bond Future | 2,192.9000 | 2.1929 | 2,153.6600 | 2.1537 | (1.789) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.65 | Put | Bond Future | 4,286.7800 | 4.2868 | 4,232.0200 | 4.2320 | (1.277) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.02 | Call | Bond Future | 1,395.5900 | 1.3956 | 1,416.4600 | 1.4165 | 1.495 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.01 | Put | Bond Future | 2,913.6000 | 2.9136 | 2,867.7700 | 2.8678 | (1.573) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | | | Bond Future | 9.2824 | 110.4789 | 9.2706 | 110.5454 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.65 | Call | Bond Future | 661.8400 | 0.6618 | 673.5100 | 0.6735 | 1.763 | 0 | 0 | 3,250 |
| 2018/11/06 | R186 | 02/05/2019 | 9.03 | Call | Bond Future | 1,419.6500 | 1.4197 | 1,440.7900 | 1.4408 | 1.489 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | R186 | 02/05/2019 | 9.03 | Put | Bond Future | 2,847.5700 | 2.8476 | 2,802.2800 | 2.8023 | (1.590) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.30 | Call | Bond Future | 2,159.3400 | 2.1593 | 2,187.9200 | 2.1879 | 1.324 | 0 | 0 | 200 |
| 2018/11/06 | R186 | 02/05/2019 | 10.07 | Put | Bond Future | 751.8600 | 0.7519 | 732.6300 | 0.7326 | (2.558) | 0 | 0 | 200 |
| 2018/11/06 | R186 | 02/05/2019 | 9.96 | Call | Bond Future | 4,579.7000 | 4.5797 | 4,624.7700 | 4.6248 | 0.984 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.20 | Put | Bond Future | 2,330.2900 | 2.3303 | 2,289.6600 | 2.2897 | (1.744) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.75 | Put | Bond Future | 1,139.8600 | 1.1399 | 1,113.8900 | 1.1139 | (2.278) | 0 | 0 | 7,000 |
| 2018/11/06 | R186 | 02/05/2019 | 10.02 | Put | Bond Future | 801.2100 | 0.8012 | 781.0400 | 0.7810 | (2.517) | 0 | 0 | 3,250 |
| 2018/11/06 | R186 | 02/05/2019 | 9.25 | Call | Bond Future | 2,010.9300 | 2.0109 | 2,038.1200 | 2.0381 | 1.352 | 0 | 0 | 3,250 |
| 2018/11/06 | R186 | 02/05/2019 | 9.02 | Put | Bond Future | 2,880.6000 | 2.8806 | 2,835.0400 | 2.8350 | (1.582) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.01 | Call | Bond Future | 1,371.4700 | 1.3715 | 1,392.0700 | 1.3921 | 1.502 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.70 | Put | Bond Future | 4,073.5100 | 4.0735 | 4,019.8700 | 4.0199 | (1.317) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.70 | Call | Bond Future | 740.9500 | 0.7409 | 753.7400 | 0.7537 | 1.726 | 0 | 0 | 200 |
| 2018/11/06 | R186 | 02/05/2019 | 9.30 | Put | Bond Future | 2,060.7500 | 2.0607 | 2,022.9000 | 2.0229 | (1.837) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.20 | Call | Bond Future | 1,866.8000 | 1.8668 | 1,892.6000 | 1.8926 | 1.382 | 0 | 0 | 90 |
| 2018/11/06 | R186 | 02/05/2019 | 8.62 | Put | Bond Future | 4,418.1200 | 4.4181 | 4,362.7100 | 4.3627 | (1.254) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.62 | Call | Bond Future | 617.2700 | 0.6173 | 628.2900 | 0.6283 | 1.785 | 0 | 0 | 90 |
| 2018/11/06 | R186 | 02/05/2019 | 8.50 | Put | Bond Future | 4,967.0100 | 4.9670 | 4,909.2000 | 4.9092 | (1.164) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 8.50 | Call | Bond Future | 458.8600 | 0.4589 | 467.4800 | 0.4675 | 1.879 | 0 | 0 | 7,000 |
| 2018/11/06 | R186 | 02/05/2019 | 9.00 | Put | Bond Future | 2,947.1800 | 2.9472 | 2,901.0800 | 2.9011 | (1.564) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 02/05/2019 | 9.00 | Call | Bond Future | 1,347.8900 | 1.3479 | 1,368.2200 | 1.3682 | 1.508 | 0 | 0 | 7,000 |
| 2018/11/06 | R186 | 02/05/2019 | 10.02 | Call | Bond Future | 4,835.1100 | 4.8351 | 4,881.3700 | 4.8814 | 0.957 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.54 | Call | Bond Future | 3,192.3200 | 3.1923 | 3,226.3300 | 3.2263 | 1.065 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 10.08 | Put | Bond Future | 1,247.1300 | 1.2471 | 1,224.5300 | 1.2245 | (1.812) | 0 | 0 | 6,000 |
| 2018/11/06 | R186 | 01/08/2019 | | | Bond Future | 9.3354 | 107.4066 | 9.3232 | 107.4733 | (0.131) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.05 | Put | Bond Future | 3,318.9800 | 3.3190 | 3,275.3600 | 3.2754 | (1.314) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.05 | Call | Bond Future | 1,747.1400 | 1.7471 | 1,770.2000 | 1.7702 | 1.320 | 0 | 0 | 6,000 |
| 2018/11/06 | R186 | 01/08/2019 | 9.52 | Call | Bond Future | 3,125.9900 | 3.1260 | 3,159.5700 | 3.1596 | 1.074 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.52 | Put | Bond Future | 2,125.5100 | 2.1255 | 2,092.4100 | 2.0924 | (1.557) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 8.30 | Put | Bond Future | 6,286.5900 | 6.2866 | 6,227.9400 | 6.2279 | (0.933) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 8.30 | Call | Bond Future | 438.5400 | 0.4385 | 446.5700 | 0.4466 | 1.831 | 0 | 0 | 6,000 |
| 2018/11/06 | R186 | 01/08/2019 | 9.54 | Put | Bond Future | 2,084.1600 | 2.0842 | 2,051.4900 | 2.0515 | (1.568) | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 10.08 | Call | Bond Future | 5,209.1600 | 5.2092 | 5,253.2400 | 5.2532 | 0.846 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.53 | Call | Bond Future | 3,159.2600 | 3.1593 | 3,193.0600 | 3.1931 | 1.070 | 0 | 0 | 0 |
| 2018/11/06 | R186 | 01/08/2019 | 9.53 | Put | Bond Future | 2,104.9200 | 2.1049 | 2,072.0400 | 2.0720 | (1.562) | 0 | 0 | 0 |
| 2018/11/06 | R197 | 01/11/2018 | | | Bond Future | 300.8738 | 300.8738 | 300.8738 | 300.8738 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R197 | 07/02/2019 | | | Bond Future | 299.5390 | 299.5390 | 299.4904 | 299.4904 | (0.016) | 0.0000 | 0.0000 | 2,355 |
| 2018/11/06 | R197 | 02/05/2019 | | | Bond Future | 304.9070 | 304.9070 | 304.8587 | 304.8587 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R197 | 01/08/2019 | | | Bond Future | 303.5700 | 303.5700 | 303.5177 | 303.5177 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R202 | 01/11/2018 | | | Bond Future | 234.9701 | 234.9701 | 234.9701 | 234.9701 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R202 | 07/02/2019 | | | Bond Future | 235.7662 | 235.7662 | 235.7292 | 235.7292 | (0.016) | 0.0000 | 0.0000 | 8,979 |
| 2018/11/06 | R202 | 02/05/2019 | | | Bond Future | 239.9913 | 239.9913 | 239.9547 | 239.9547 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R202 | 01/08/2019 | | | Bond Future | 240.8738 | 240.8738 | 240.8341 | 240.8341 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R207 | 01/11/2018 | | | Bond Future | 6.5500 | 103.0213 | 6.5500 | 103.0213 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 384.4900 | 0.3845 | 381.0900 | 0.3811 | (0.884) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 25.8900 | 0.0259 | 25.9900 | 0.0260 | 0.386 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | R207 | 07/02/2019 | | | Bond Future | 6.1161 | 101.5561 | 6.1200 | 101.5526 | 0.064 | 0.0000 | 0.0000 | 17,731 |
| 2018/11/06 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 392.5600 | 0.3926 | 389.1500 | 0.3891 | (0.869) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 24.3700 | 0.0244 | 24.4500 | 0.0244 | 0.328 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 25.1700 | 0.0252 | 25.2600 | 0.0253 | 0.358 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 376.3400 | 0.3763 | 372.9500 | 0.3730 | (0.901) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.63 | Call | Bond Future | 1,377.8300 | 1.3778 | 1,374.6900 | 1.3747 | (0.228) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | | | Bond Future | 5.5707 | 103.3538 | 5.5753 | 103.3507 | 0.083 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.61 | Call | Bond Future | 1,364.6100 | 1.3646 | 1,361.4700 | 1.3615 | (0.230) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.61 | Put | Bond Future | 0.0900 | 0.0001 | 0.0900 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.63 | Put | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.62 | Call | Bond Future | 1,371.2200 | 1.3712 | 1,368.0800 | 1.3681 | (0.229) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 02/05/2019 | 7.62 | Put | Bond Future | 0.0800 | 0.0001 | 0.0800 | 0.0001 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.33 | Call | Bond Future | 1,437.7500 | 1.4378 | 1,433.5200 | 1.4335 | (0.294) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | | | Bond Future | 4.0443 | 101.7977 | 4.0538 | 101.7935 | 0.236 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.34 | Call | Bond Future | 1,442.0700 | 1.4421 | 1,437.8400 | 1.4378 | (0.293) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.35 | Call | Bond Future | 1,446.3800 | 1.4464 | 1,442.1500 | 1.4422 | (0.292) | 0 | 0 | 0 |
| 2018/11/06 | R207 | 01/08/2019 | 7.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/11/2018 | | | Bond Future | 7.7200 | 98.5885 | 7.7200 | 98.5885 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 49.6500 | 0.0496 | 44.9300 | 0.0449 | (9.507) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 1,000.0500 | 1.0000 | 1,027.9000 | 1.0279 | 2.785 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 1,035.2900 | 1.0353 | 1,063.4200 | 1.0634 | 2.717 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | | | Bond Future | 7.5724 | 100.9017 | 7.5895 | 100.8691 | 0.226 | 0.0000 | 0.0000 | 25,618 |
| 2018/11/06 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 1,017.6900 | 1.0177 | 1,045.6700 | 1.0457 | 2.749 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 51.3900 | 0.0514 | 46.5400 | 0.0465 | (9.438) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 47.8600 | 0.0479 | 43.2900 | 0.0433 | (9.549) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.03 | Put | Bond Future | 224.0500 | 0.2241 | 231.7200 | 0.2317 | 3.423 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.02 | Call | Bond Future | 1,038.3500 | 1.0383 | 1,013.2500 | 1.0133 | (2.417) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | | | Bond Future | 7.5470 | 99.2865 | 7.5661 | 99.2536 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.03 | Call | Bond Future | 1,052.3300 | 1.0523 | 1,027.1200 | 1.0271 | (2.396) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.02 | Put | Bond Future | 227.1300 | 0.2271 | 234.9100 | 0.2349 | 3.425 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.04 | Call | Bond Future | 1,066.5800 | 1.0666 | 1,041.2600 | 1.0413 | (2.374) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 02/05/2019 | 8.04 | Put | Bond Future | 221.2500 | 0.2213 | 228.8100 | 0.2288 | 3.417 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.16 | Call | Bond Future | 1,329.6900 | 1.3297 | 1,302.9800 | 1.3030 | (2.009) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.17 | Put | Bond Future | 245.9000 | 0.2459 | 253.6200 | 0.2536 | 3.139 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | | | Bond Future | 7.4421 | 101.2912 | 7.4649 | 101.2567 | 0.306 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.16 | Put | Bond Future | 248.3300 | 0.2483 | 256.1300 | 0.2561 | 3.141 | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.17 | Call | Bond Future | 1,342.2100 | 1.3422 | 1,315.4200 | 1.3154 | (1.996) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.15 | Call | Bond Future | 1,317.2100 | 1.3172 | 1,290.5800 | 1.2906 | (2.022) | 0 | 0 | 0 |
| 2018/11/06 | R208 | 01/08/2019 | 8.15 | Put | Bond Future | 250.8000 | 0.2508 | 258.6800 | 0.2587 | 3.142 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/11/2018 | | | Bond Future | 9.9950 | 70.0204 | 9.9950 | 70.0204 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 10.20 | Put | Bond Future | 1,047.6500 | 1.0477 | 984.6200 | 0.9846 | (6.016) | 0 | 0 | 4,000 |
| 2018/11/06 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 6,356.4300 | 6.3564 | 6,198.5500 | 6.1986 | (2.484) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | | | Bond Future | 9.8973 | 72.4963 | 9.8708 | 72.6636 | (0.267) | 0.0000 | 0.0000 | 123,571 |
| 2018/11/06 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 121.0400 | 0.1210 | 130.1500 | 0.1302 | 7.526 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 6,423.4000 | 6.4234 | 6,265.2100 | 6.2652 | (2.463) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 10.20 | Call | Bond Future | 2,920.6600 | 2.9207 | 3,024.9300 | 3.0249 | 3.570 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 125.5900 | 0.1256 | 135.0100 | 0.1350 | 7.501 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 9.04 | Put | Bond Future | 5,896.7000 | 5.8967 | 5,741.3200 | 5.7413 | (2.635) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 9.04 | Call | Bond Future | 163.7900 | 0.1638 | 175.7100 | 0.1757 | 7.278 | 0 | 0 | 4,000 |
| 2018/11/06 | R209 | 07/02/2019 | 9.54 | Put | Bond Future | 3,136.8100 | 3.1368 | 3,014.1100 | 3.0141 | (3.912) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 9.54 | Call | Bond Future | 827.2800 | 0.8273 | 871.8800 | 0.8719 | 5.391 | 0 | 0 | 4,000 |
| 2018/11/06 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 116.6300 | 0.1166 | 125.4300 | 0.1254 | 7.545 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 6,490.6100 | 6.4906 | 6,332.1100 | 6.3321 | (2.442) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.70 | Put | Bond Future | 3,412.3000 | 3.4123 | 3,307.0200 | 3.3070 | (3.085) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | | | Bond Future | 9.9516 | 70.6302 | 9.9244 | 70.8007 | (0.274) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.69 | Call | Bond Future | 1,786.1000 | 1.7861 | 1,850.6300 | 1.8506 | 3.613 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.69 | Put | Bond Future | 3,449.3900 | 3.4494 | 3,343.4400 | 3.3434 | (3.072) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.70 | Call | Bond Future | 1,813.6500 | 1.8137 | 1,878.8500 | 1.8788 | 3.595 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 10.71 | Call | Bond Future | 5,565.3500 | 5.5653 | 5,689.5100 | 5.6895 | 2.231 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.68 | Call | Bond Future | 1,758.7800 | 1.7588 | 1,822.6300 | 1.8226 | 3.630 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.68 | Put | Bond Future | 3,486.8000 | 3.4868 | 3,380.1700 | 3.3802 | (3.058) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.35 | Put | Bond Future | 4,893.8700 | 4.8939 | 4,765.6400 | 4.7656 | (2.620) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.35 | Call | Bond Future | 980.9800 | 0.9810 | 1,023.2300 | 1.0232 | 4.307 | 0 | 0 | 760 |
| 2018/11/06 | R209 | 02/05/2019 | 10.71 | Put | Bond Future | 1,053.0400 | 1.0530 | 1,006.7200 | 1.0067 | (4.399) | 0 | 0 | 760 |
| 2018/11/06 | R209 | 02/05/2019 | 9.95 | Put | Bond Future | 2,575.3000 | 2.5753 | 2,486.7200 | 2.4867 | (3.440) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 02/05/2019 | 9.95 | Call | Bond Future | 2,565.3600 | 2.5654 | 2,647.2600 | 2.6473 | 3.193 | 0 | 0 | 760 |
| 2018/11/06 | R209 | 01/08/2019 | 10.17 | Call | Bond Future | 3,635.2700 | 3.6353 | 3,729.9500 | 3.7300 | 2.604 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | 10.15 | Put | Bond Future | 2,644.6900 | 2.6447 | 2,565.0400 | 2.5650 | (3.012) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | | | Bond Future | 9.9999 | 72.0566 | 9.9719 | 72.2299 | (0.279) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | 10.17 | Put | Bond Future | 2,593.3900 | 2.5934 | 2,514.8100 | 2.5148 | (3.030) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | 10.15 | Call | Bond Future | 3,565.2800 | 3.5653 | 3,658.8900 | 3.6589 | 2.626 | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | 10.16 | Put | Bond Future | 2,618.9400 | 2.6189 | 2,539.8200 | 2.5398 | (3.021) | 0 | 0 | 0 |
| 2018/11/06 | R209 | 01/08/2019 | 10.16 | Call | Bond Future | 3,600.2100 | 3.6002 | 3,694.3500 | 3.6944 | 2.615 | 0 | 0 | 0 |
| 2018/11/06 | R210 | 01/11/2018 | | | Bond Future | 186.0913 | 186.0913 | 186.0913 | 186.0913 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R210 | 07/02/2019 | | | Bond Future | 189.6572 | 189.6572 | 189.6274 | 189.6274 | (0.016) | 0.0000 | 0.0000 | 2,708 |
| 2018/11/06 | R210 | 02/05/2019 | | | Bond Future | 190.4999 | 190.4999 | 190.4705 | 190.4705 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R210 | 01/08/2019 | | | Bond Future | 194.3887 | 194.3887 | 194.3567 | 194.3567 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R212 | 01/11/2018 | | | Bond Future | 155.2300 | 155.2300 | 155.2300 | 155.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R212 | 07/02/2019 | | | Bond Future | 156.1782 | 156.1782 | 156.1528 | 156.1528 | (0.016) | 0.0000 | 0.0000 | 4,976 |
| 2018/11/06 | R212 | 02/05/2019 | | | Bond Future | 158.9771 | 158.9771 | 158.9519 | 158.9519 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R212 | 01/08/2019 | | | Bond Future | 162.1510 | 162.1510 | 162.1238 | 162.1238 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R213 | 01/11/2018 | | | Bond Future | 9.8500 | 81.1965 | 9.8500 | 81.1965 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 70.0900 | 0.0701 | 72.6200 | 0.0726 | 3.610 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | | | Bond Future | 9.7631 | 83.8606 | 9.7468 | 83.9594 | (0.167) | 0.0000 | 0.0000 | 32,324 |
| 2018/11/06 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 6,994.8600 | 6.9949 | 6,898.5800 | 6.8986 | (1.376) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 72.8800 | 0.0729 | 75.5100 | 0.0755 | 3.609 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 6,865.5700 | 6.8656 | 6,769.4900 | 6.7695 | (1.399) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 6,930.1300 | 6.9301 | 6,833.9500 | 6.8339 | (1.388) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 75.7700 | 0.0758 | 78.5000 | 0.0785 | 3.603 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/11/06 | R213 | 02/05/2019 | 9.49 | Call | Bond Future | 1,449.6400 | 1.4496 | 1,481.8900 | 1.4819 | 2.225 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | 9.48 | Put | Bond Future | 3,501.4500 | 3.5014 | 3,432.4500 | 3.4325 | (1.971) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | | | Bond Future | 9.8223 | 81.7951 | 9.8054 | 81.8959 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | 9.50 | Call | Bond Future | 1,474.4600 | 1.4745 | 1,507.1100 | 1.5071 | 2.214 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | 9.50 | Put | Bond Future | 3,427.7600 | 3.4278 | 3,359.5500 | 3.3595 | (1.990) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | 9.49 | Put | Bond Future | 3,464.5600 | 3.4646 | 3,395.9500 | 3.3960 | (1.980) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 02/05/2019 | 9.48 | Call | Bond Future | 1,424.8400 | 1.4248 | 1,456.7000 | 1.4567 | 2.236 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 9.99 | Put | Bond Future | 2,606.7200 | 2.6067 | 2,556.0200 | 2.5560 | (1.945) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 9.98 | Call | Bond Future | 3,245.0800 | 3.2451 | 3,296.1900 | 3.2962 | 1.575 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | | | Bond Future | 9.8751 | 83.4466 | 9.8577 | 83.5488 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 9.99 | Call | Bond Future | 3,278.2800 | 3.2783 | 3,329.7000 | 3.3297 | 1.569 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 9.98 | Put | Bond Future | 2,631.6700 | 2.6317 | 2,580.6600 | 2.5807 | (1.938) | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 10.00 | Call | Bond Future | 3,311.9000 | 3.3119 | 3,363.6400 | 3.3636 | 1.562 | 0 | 0 | 0 |
| 2018/11/06 | R213 | 01/08/2019 | 10.00 | Put | Bond Future | 2,582.2500 | 2.5823 | 2,531.8700 | 2.5319 | (1.951) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/11/2018 | | | Bond Future | 10.1700 | 69.0422 | 10.1700 | 69.0422 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 7,305.4800 | 7.3055 | 7,107.0800 | 7.1071 | (2.716) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | | | Bond Future | 10.0704 | 71.5668 | 10.0387 | 71.7739 | (0.314) | 0.0000 | 0.0000 | 29,770 |
| 2018/11/06 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 84.6500 | 0.0846 | 93.0700 | 0.0931 | 9.947 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 7,378.6300 | 7.3786 | 7,179.9200 | 7.1799 | (2.693) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 88.1000 | 0.0881 | 96.8300 | 0.0968 | 9.909 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 81.3200 | 0.0813 | 89.4400 | 0.0894 | 9.985 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 7,452.0200 | 7.4520 | 7,253.0100 | 7.2530 | (2.671) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.87 | Call | Bond Future | 1,892.2200 | 1.8922 | 1,974.6600 | 1.9747 | 4.357 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.85 | Call | Bond Future | 1,835.2000 | 1.8352 | 1,915.9700 | 1.9160 | 4.401 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | | | Bond Future | 10.1240 | 69.5372 | 10.0915 | 69.7483 | (0.322) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.85 | Put | Bond Future | 3,645.7400 | 3.6457 | 3,515.3800 | 3.5154 | (3.576) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.87 | Put | Bond Future | 3,568.0300 | 3.5680 | 3,439.3400 | 3.4393 | (3.607) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.86 | Call | Bond Future | 1,863.5900 | 1.8636 | 1,945.2000 | 1.9452 | 4.379 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 02/05/2019 | 9.86 | Put | Bond Future | 3,606.7100 | 3.6067 | 3,477.1900 | 3.4772 | (3.591) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.34 | Put | Bond Future | 2,789.5900 | 2.7896 | 2,693.1900 | 2.6932 | (3.456) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | | | Bond Future | 10.1729 | 70.9413 | 10.1396 | 71.1560 | (0.328) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.33 | Call | Bond Future | 3,812.0200 | 3.8120 | 3,929.6500 | 3.9296 | 3.086 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.33 | Put | Bond Future | 2,816.3800 | 2.8164 | 2,719.3400 | 2.7193 | (3.446) | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.34 | Call | Bond Future | 3,847.8300 | 3.8478 | 3,966.1000 | 3.9661 | 3.074 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.32 | Call | Bond Future | 3,776.3500 | 3.7763 | 3,893.3400 | 3.8933 | 3.098 | 0 | 0 | 0 |
| 2018/11/06 | R214 | 01/08/2019 | 10.32 | Put | Bond Future | 2,843.4000 | 2.8434 | 2,745.7200 | 2.7457 | (3.435) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/11/2018 | | | Bond Future | 10.1800 | 88.3117 | 10.1800 | 88.3117 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 9,408.1200 | 9.4081 | 9,111.4900 | 9.1115 | (3.153) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | | | Bond Future | 10.0860 | 91.4936 | 10.0491 | 91.8011 | (0.365) | 0.0000 | 0.0000 | 110,910 |
| 2018/11/06 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 82.0100 | 0.0820 | 92.8800 | 0.0929 | 13.254 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 9,503.8600 | 9.5039 | 9,206.8000 | 9.2068 | (3.126) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 85.6900 | 0.0857 | 97.0000 | 0.0970 | 13.199 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 9,312.6800 | 9.3127 | 9,016.4900 | 9.0165 | (3.181) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 78.4600 | 0.0785 | 88.9000 | 0.0889 | 13.306 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | 9.90 | Put | Bond Future | 4,409.3800 | 4.4094 | 4,221.4600 | 4.2215 | (4.262) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | | | Bond Future | 10.1401 | 88.6757 | 10.1022 | 88.9890 | (0.374) | 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 |
|--------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/11/06 | R248 | 02/05/2019 | 9.90 | Call | Bond Future | 2,391.4700 | 2.3915 | 2,516.8200 | 2.5168 | 5.242 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | 9.91 | Call | Bond Future | 2,428.5900 | 2.4286 | 2,555.2200 | 2.5552 | 5.214 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | 9.89 | Put | Bond Future | 4,458.6200 | 4.4586 | 4,269.4300 | 4.2694 | (4.243) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | 9.91 | Put | Bond Future | 4,360.8200 | 4.3608 | 4,174.1800 | 4.1742 | (4.280) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 02/05/2019 | 9.89 | Call | Bond Future | 2,354.8800 | 2.3549 | 2,478.9600 | 2.4790 | 5.269 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.35 | Call | Bond Future | 4,762.2100 | 4.7622 | 4,939.2000 | 4.9392 | 3.717 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.34 | Put | Bond Future | 3,504.1600 | 3.5042 | 3,361.3700 | 3.3614 | (4.075) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | | | Bond Future | 10.1895 | 90.4663 | 10.1506 | 90.7851 | (0.382) | 0.0000 | 0.0000 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.36 | Call | Bond Future | 4,807.5700 | 4.8076 | 4,985.5300 | 4.9855 | 3.702 | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.36 | Put | Bond Future | 3,435.7700 | 3.4358 | 3,294.9300 | 3.2949 | (4.099) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.35 | Put | Bond Future | 3,469.8200 | 3.4698 | 3,328.0100 | 3.3280 | (4.087) | 0 | 0 | 0 |
| 2018/11/06 | R248 | 01/08/2019 | 10.34 | Call | Bond Future | 4,717.0200 | 4.7170 | 4,893.0300 | 4.8930 | 3.731 | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 959028 |