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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2018 TO 04/05/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/05/04 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2025 | 03/05/2018 | | | Bond Future | 133.8620 | 133.8620 | 133.8620 | 133.8620 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | | | Bond Future | 134.9236 | 134.9236 | 134.7428 | 134.7428 | (0.134) | 0.0000 | 0.0000 | 864 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.65 | Put | Bond Future | 1,726.3500 | 1.7263 | 1,907.2200 | 1.9072 | 10.477 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.67 | Put | Bond Future | 1,746.3500 | 1.7463 | 1,927.2200 | 1.9272 | 10.357 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.66 | Put | Bond Future | 1,736.3500 | 1.7363 | 1,917.2200 | 1.9172 | 10.417 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 02/08/2018 | 136.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2025 | 01/11/2018 | | | Bond Future | 137.3966 | 137.3966 | 137.1846 | 137.1846 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2025 | 07/02/2019 | | | Bond Future | 138.7441 | 138.7441 | 138.4675 | 138.4675 | (0.199) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2029 | 03/05/2018 | | | Bond Future | 100.8648 | 100.8648 | 100.8648 | 100.8648 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2029 | 02/08/2018 | | | Bond Future | 102.7040 | 102.7040 | 102.7962 | 102.7962 | 0.090 | 0.0000 | 0.0000 | 1,370 |
| 2018/05/04 | 2029 | 01/11/2018 | | | Bond Future | 103.5368 | 103.5368 | 103.6093 | 103.6093 | 0.070 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2029 | 07/02/2019 | | | Bond Future | 105.6175 | 105.6175 | 105.6458 | 105.6458 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2030 | 03/05/2018 | | | Bond Future | 8.6700 | 97.2498 | 8.6700 | 97.2498 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 8.51 | Call | Bond Future | 1,095.9400 | 1.0959 | 875.8800 | 0.8759 | (20.080) | 0 | 0 | 7,850 |
| 2018/05/04 | 2030 | 02/08/2018 | 8.91 | Call | Bond Future | 2,508.0700 | 2.5081 | 2,138.5900 | 2.1386 | (14.732) | 0 | 0 | 7,850 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.46 | Put | Bond Future | 423.5400 | 0.4235 | 521.6900 | 0.5217 | 23.174 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | | | Bond Future | 8.7361 | 94.8802 | 8.8255 | 94.2660 | 1.023 | 0.0000 | 0.0000 | 41,085 |
| 2018/05/04 | 2030 | 02/08/2018 | 8.51 | Put | Bond Future | 2,673.8800 | 2.6739 | 3,068.0700 | 3.0681 | 14.742 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.46 | Call | Bond Future | 5,247.7500 | 5.2477 | 4,731.6500 | 4.7317 | (9.835) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 8.91 | Put | Bond Future | 1,317.7600 | 1.3178 | 1,562.5300 | 1.5625 | 18.575 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.50 | Call | Bond Future | 5,468.7000 | 5.4687 | 4,945.4300 | 4.9454 | (9.568) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.47 | Call | Bond Future | 5,302.8100 | 5.3028 | 4,784.8700 | 4.7849 | (9.767) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.45 | Put | Bond Future | 432.9600 | 0.4330 | 532.9700 | 0.5330 | 23.099 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.50 | Put | Bond Future | 387.7100 | 0.3877 | 478.6900 | 0.4787 | 23.466 | 0 | 0 | 7,850 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.47 | Put | Bond Future | 414.3100 | 0.4143 | 510.6200 | 0.5106 | 23.246 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 02/08/2018 | 9.45 | Call | Bond Future | 5,192.8300 | 5.1928 | 4,678.5900 | 4.6786 | (9.903) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.60 | Call | Bond Future | 2,027.7100 | 2.0277 | 1,752.0000 | 1.7520 | (13.597) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.58 | Put | Bond Future | 3,344.6100 | 3.3446 | 3,717.1800 | 3.7172 | 11.139 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | | | Bond Future | 8.7810 | 96.6020 | 8.8761 | 95.9592 | 1.083 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.60 | Put | Bond Future | 3,267.7100 | 3.2677 | 3,634.8100 | 3.6348 | 11.234 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.58 | Call | Bond Future | 1,966.2600 | 1.9663 | 1,696.0200 | 1.6960 | (13.744) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.59 | Put | Bond Future | 3,306.1300 | 3.3061 | 3,675.9600 | 3.6760 | 11.186 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 01/11/2018 | 8.59 | Call | Bond Future | 1,996.9900 | 1.9970 | 1,724.0100 | 1.7240 | (13.670) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 2,703.6300 | 2.7036 | 2,400.6300 | 2.4006 | (11.207) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | | | Bond Future | 8.8307 | 94.4993 | 8.9338 | 93.8155 | 1.167 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 4,122.3000 | 4.1223 | 4,503.1400 | 4.5031 | 9.239 | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 2,734.6300 | 2.7346 | 2,429.4100 | 2.4294 | (11.161) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 4,085.3400 | 4.0853 | 4,463.9600 | 4.4640 | 9.268 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 2,766.1400 | 2.7661 | 2,458.7000 | 2.4587 | (11.114) | 0 | 0 | 0 |
| 2018/05/04 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 4,048.9400 | 4.0489 | 4,425.3400 | 4.4253 | 9.296 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 03/05/2018 | | | Bond Future | 8.8450 | 96.1356 | 8.8450 | 96.1356 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.67 | Call | Bond Future | 5,911.6800 | 5.9117 | 5,348.8200 | 5.3488 | (9.521) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.66 | Put | Bond Future | 468.0000 | 0.4680 | 573.0300 | 0.5730 | 22.442 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | | | Bond Future | 8.9143 | 97.7034 | 9.0033 | 97.0374 | 0.998 | 0.0000 | 0.0000 | 30,350 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.68 | Call | Bond Future | 5,971.1400 | 5.9711 | 5,406.4000 | 5.4064 | (9.458) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.68 | Put | Bond Future | 448.5300 | 0.4485 | 549.7800 | 0.5498 | 22.574 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.67 | Put | Bond Future | 458.2300 | 0.4582 | 561.3600 | 0.5614 | 22.506 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 02/08/2018 | 9.66 | Call | Bond Future | 5,852.2100 | 5.8522 | 5,291.2500 | 5.2913 | (9.585) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.77 | Put | Bond Future | 3,696.6200 | 3.6966 | 4,094.2800 | 4.0943 | 10.757 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | | | Bond Future | 8.9637 | 95.3210 | 9.0580 | 94.6254 | 1.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.76 | Call | Bond Future | 2,212.1800 | 2.2122 | 1,917.1000 | 1.9171 | (13.339) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.76 | Put | Bond Future | 3,739.3600 | 3.7394 | 4,139.9100 | 4.1399 | 10.712 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.77 | Call | Bond Future | 2,245.2100 | 2.2452 | 1,947.2400 | 1.9472 | (13.271) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.75 | Call | Bond Future | 2,179.1700 | 2.1792 | 1,886.9800 | 1.8870 | (13.408) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 01/11/2018 | 8.75 | Put | Bond Future | 3,782.2000 | 3.7822 | 4,185.6400 | 4.1856 | 10.667 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 3,018.0300 | 3.0180 | 2,688.4500 | 2.6885 | (10.920) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 4,591.3800 | 4.5914 | 5,001.6600 | 5.0017 | 8.936 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | | | Bond Future | 9.0178 | 97.2026 | 9.1194 | 96.4651 | 1.127 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 3,052.2300 | 3.0522 | 2,720.2800 | 2.7203 | (10.876) | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 4,510.6700 | 4.5107 | 4,916.2000 | 4.9162 | 8.990 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 4,551.0500 | 4.5511 | 4,958.9500 | 4.9589 | 8.963 | 0 | 0 | 0 |
| 2018/05/04 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 2,983.7000 | 2.9837 | 2,656.5000 | 2.6565 | (10.966) | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 03/05/2018 | | | Bond Future | 104.7378 | 104.7378 | 104.7378 | 104.7378 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | | | Bond Future | 106.6477 | 106.6477 | 106.6398 | 106.6398 | (0.007) | 0.0000 | 0.0000 | 6,151 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.92 | Put | Bond Future | 3,272.3100 | 3.2723 | 3,280.2500 | 3.2802 | 0.243 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.94 | Put | Bond Future | 3,292.3100 | 3.2923 | 3,300.2500 | 3.3002 | 0.241 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 02/08/2018 | 109.93 | Put | Bond Future | 3,282.3100 | 3.2823 | 3,290.2500 | 3.2902 | 0.242 | 0 | 0 | 0 |
| 2018/05/04 | 2033 | 01/11/2018 | | | Bond Future | 107.4813 | 107.4813 | 107.4511 | 107.4511 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2033 | 07/02/2019 | | | Bond Future | 109.6412 | 109.6412 | 109.5632 | 109.5632 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2037 | 03/05/2018 | | | Bond Future | 9.0600 | 97.2487 | 9.0600 | 97.2487 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.96 | Put | Bond Future | 488.5600 | 0.4886 | 579.7500 | 0.5798 | 18.665 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.95 | Call | Bond Future | 7,096.4700 | 7.0965 | 6,529.3900 | 6.5294 | (7.991) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | | | Bond Future | 9.1274 | 94.6049 | 9.2057 | 93.9450 | 0.858 | 0.0000 | 0.0000 | 51,931 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.96 | Call | Bond Future | 7,162.2200 | 7.1622 | 6,593.5000 | 6.5935 | (7.941) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.95 | Put | Bond Future | 498.6100 | 0.4986 | 591.4400 | 0.5914 | 18.618 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.97 | Call | Bond Future | 7,228.0600 | 7.2281 | 6,657.7300 | 6.6577 | (7.890) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 02/08/2018 | 9.97 | Put | Bond Future | 478.7000 | 0.4787 | 568.2800 | 0.5683 | 18.713 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | 9.03 | Call | Bond Future | 2,814.9200 | 2.8149 | 2,499.7800 | 2.4998 | (11.195) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | | | Bond Future | 9.1743 | 96.3217 | 9.2570 | 95.6324 | 0.901 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | 9.01 | Call | Bond Future | 2,736.5300 | 2.7365 | 2,427.0100 | 2.4270 | (11.311) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | 2037 | 01/11/2018 | 9.01 | Put | Bond Future | 4,129.6600 | 4.1297 | 4,509.4300 | 4.5094 | 9.196 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | 9.03 | Put | Bond Future | 4,036.8500 | 4.0369 | 4,411.0000 | 4.4110 | 9.268 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | 9.02 | Call | Bond Future | 2,775.4400 | 2.7754 | 2,463.1100 | 2.4631 | (11.253) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 01/11/2018 | 9.02 | Put | Bond Future | 4,082.9100 | 4.0829 | 4,459.8700 | 4.4599 | 9.233 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 5,121.4800 | 5.1215 | 5,508.8600 | 5.5089 | 7.564 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 3,691.7200 | 3.6917 | 3,350.4100 | 3.3504 | (9.245) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | | | Bond Future | 9.2261 | 93.9628 | 9.3149 | 93.2318 | 0.963 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 3,731.3500 | 3.7313 | 3,387.7600 | 3.3878 | (9.208) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 5,166.5600 | 5.1666 | 5,556.2200 | 5.5562 | 7.542 | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 3,771.1900 | 3.7712 | 3,425.3200 | 3.4253 | (9.171) | 0 | 0 | 0 |
| 2018/05/04 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 5,076.7300 | 5.0767 | 5,461.8300 | 5.4618 | 7.586 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 03/05/2018 | | | Bond Future | 128.0212 | 128.0212 | 128.0212 | 128.0212 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.55 | Put | Bond Future | 5,746.1000 | 5.7461 | 5,755.6800 | 5.7557 | 0.167 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | | | Bond Future | 128.8039 | 128.8039 | 128.7943 | 128.7943 | (0.007) | 0.0000 | 0.0000 | 9,180 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.54 | Put | Bond Future | 5,736.1000 | 5.7361 | 5,745.6800 | 5.7457 | 0.167 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 02/08/2018 | 134.53 | Put | Bond Future | 5,726.1000 | 5.7261 | 5,735.6800 | 5.7357 | 0.167 | 0 | 0 | 0 |
| 2018/05/04 | 2038 | 01/11/2018 | | | Bond Future | 131.1647 | 131.1647 | 131.1283 | 131.1283 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2038 | 07/02/2019 | | | Bond Future | 132.2102 | 132.2102 | 132.1154 | 132.1154 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2040 | 03/05/2018 | | | Bond Future | 9.1250 | 101.2138 | 9.1250 | 101.2138 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.04 | Call | Bond Future | 7,839.4000 | 7.8394 | 7,342.2900 | 7.3423 | (6.341) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.03 | Put | Bond Future | 541.6000 | 0.5416 | 618.2500 | 0.6183 | 14.153 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | | | Bond Future | 9.1922 | 98.3801 | 9.2549 | 97.8077 | 0.682 | 0.0000 | 0.0000 | 23,766 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.05 | Call | Bond Future | 7,909.8500 | 7.9099 | 7,411.4100 | 7.4114 | (6.302) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.05 | Put | Bond Future | 520.4400 | 0.5204 | 594.4100 | 0.5944 | 14.213 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.04 | Put | Bond Future | 530.9200 | 0.5309 | 606.2200 | 0.6062 | 14.183 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 02/08/2018 | 10.03 | Call | Bond Future | 7,769.0400 | 7.7690 | 7,273.2800 | 7.2733 | (6.381) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.09 | Put | Bond Future | 4,468.0200 | 4.4680 | 4,789.7700 | 4.7898 | 7.201 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | | | Bond Future | 9.2389 | 100.1654 | 9.3055 | 99.5645 | 0.720 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.08 | Call | Bond Future | 3,059.4700 | 3.0595 | 2,782.7500 | 2.7827 | (9.045) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.08 | Put | Bond Future | 4,518.5900 | 4.5186 | 4,842.7400 | 4.8427 | 7.174 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.09 | Call | Bond Future | 3,101.7200 | 3.1017 | 2,822.6000 | 2.8226 | (8.999) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.07 | Call | Bond Future | 3,017.2400 | 3.0172 | 2,742.9300 | 2.7429 | (9.091) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 01/11/2018 | 9.07 | Put | Bond Future | 4,569.3300 | 4.5693 | 4,895.8900 | 4.8959 | 7.147 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 4,118.7900 | 4.1188 | 3,811.3600 | 3.8114 | (7.464) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 5,672.2400 | 5.6722 | 6,010.8400 | 6.0108 | 5.969 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | | | Bond Future | 9.2904 | 97.6318 | 9.3624 | 96.9898 | 0.775 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 5,574.3100 | 5.5743 | 5,908.9300 | 5.9089 | 6.003 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 4,032.8400 | 4.0328 | 3,729.3900 | 3.7294 | (7.524) | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 5,622.9300 | 5.6229 | 5,959.5400 | 5.9595 | 5.986 | 0 | 0 | 0 |
| 2018/05/04 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 4,075.5400 | 4.0755 | 3,770.1000 | 3.7701 | (7.494) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 03/05/2018 | | | Bond Future | 9.1600 | 98.2909 | 9.1600 | 98.2909 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.07 | Call | Bond Future | 7,969.5400 | 7.9695 | 7,464.4000 | 7.4644 | (6.338) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | 2044 | 02/08/2018 | | | Bond Future | 9.2254 | 95.5269 | 9.2880 | 94.9430 | 0.679 | 0.0000 | 0.0000 | 32,691 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.05 | Call | Bond Future | 7,828.1700 | 7.8282 | 7,325.8100 | 7.3258 | (6.417) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.05 | Put | Bond Future | 591.7600 | 0.5918 | 673.3600 | 0.6734 | 13.789 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.07 | Put | Bond Future | 569.2100 | 0.5692 | 648.0300 | 0.6480 | 13.847 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.06 | Call | Bond Future | 7,898.8100 | 7.8988 | 7,395.0500 | 7.3950 | (6.378) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 02/08/2018 | 10.06 | Put | Bond Future | 580.3800 | 0.5804 | 660.5800 | 0.6606 | 13.819 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.12 | Call | Bond Future | 3,173.8900 | 3.1739 | 2,889.2100 | 2.8892 | (8.969) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | | | Bond Future | 9.2706 | 97.2604 | 9.3369 | 96.6484 | 0.715 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.12 | Put | Bond Future | 4,589.7700 | 4.5898 | 4,917.1400 | 4.9171 | 7.133 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.13 | Call | Bond Future | 3,217.5000 | 3.2175 | 2,930.3800 | 2.9304 | (8.924) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.14 | Put | Bond Future | 4,487.5300 | 4.4875 | 4,810.0100 | 4.8100 | 7.186 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.13 | Put | Bond Future | 4,538.2800 | 4.5383 | 4,863.2100 | 4.8632 | 7.160 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 01/11/2018 | 9.14 | Call | Bond Future | 3,261.6900 | 3.2617 | 2,972.1200 | 2.9721 | (8.878) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 5,662.3600 | 5.6624 | 5,996.8400 | 5.9968 | 5.907 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | | | Bond Future | 9.3203 | 94.7948 | 9.3917 | 94.1422 | 0.767 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 4,314.4900 | 4.3145 | 3,998.3700 | 3.9984 | (7.327) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 5,711.9000 | 5.7119 | 6,048.3700 | 6.0484 | 5.891 | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 4,359.0100 | 4.3590 | 4,040.9000 | 4.0409 | (7.298) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 4,269.8500 | 4.2699 | 3,955.7400 | 3.9557 | (7.356) | 0 | 0 | 0 |
| 2018/05/04 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 5,761.4700 | 5.7615 | 6,099.9500 | 6.1000 | 5.875 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 03/05/2018 | | | Bond Future | 120.8878 | 120.8878 | 120.8878 | 120.8878 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.78 | Put | Bond Future | 5,687.8700 | 5.6879 | 5,696.4500 | 5.6964 | 0.151 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | | | Bond Future | 123.0921 | 123.0921 | 123.0835 | 123.0835 | (0.007) | 0.0000 | 0.0000 | 10,917 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.78 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.77 | Put | Bond Future | 5,677.8700 | 5.6779 | 5,686.4500 | 5.6864 | 0.151 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.79 | Put | Bond Future | 5,697.8700 | 5.6979 | 5,706.4500 | 5.7064 | 0.151 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 02/08/2018 | 128.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2046 | 01/11/2018 | | | Bond Future | 123.6990 | 123.6990 | 123.6648 | 123.6648 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2046 | 07/02/2019 | | | Bond Future | 126.1848 | 126.1848 | 126.0953 | 126.0953 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2050 | 03/05/2018 | | | Bond Future | 128.7427 | 128.7427 | 128.7427 | 128.7427 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.54 | Put | Bond Future | 8,170.9100 | 8.1709 | 8,745.8500 | 8.7459 | 7.036 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.52 | Put | Bond Future | 8,150.9100 | 8.1509 | 8,725.8500 | 8.7259 | 7.054 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | | | Bond Future | 129.3691 | 129.3691 | 128.7942 | 128.7942 | (0.444) | 0.0000 | 0.0000 | 9,775 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.53 | Put | Bond Future | 8,160.9100 | 8.1609 | 8,735.8500 | 8.7359 | 7.045 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 02/08/2018 | 137.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | 2050 | 01/11/2018 | | | Bond Future | 131.7402 | 131.7402 | 131.1281 | 131.1281 | (0.465) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 2050 | 07/02/2019 | | | Bond Future | 132.6158 | 132.6158 | 131.9338 | 131.9338 | (0.514) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | 8657 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | AL37 | 02/08/2018 | | | Index Future | 593.7140 | 593.7140 | 592.5050 | 592.5050 | (0.204) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | AL37 | 01/11/2018 | | | Index Future | 604.4900 | 604.4900 | 603.1490 | 603.1490 | (0.222) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | AL37 | 07/02/2019 | | | Index Future | 616.4250 | 616.4250 | 614.8800 | 614.8800 | (0.251) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | AL7T | 02/08/2018 | | | Index Future | 697.6380 | 697.6380 | 694.3840 | 694.3840 | (0.466) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | AL7T | 01/11/2018 | | | Index Future | 710.3000 | 710.3000 | 706.8580 | 706.8580 | (0.485) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | AL7T | 07/02/2019 | | | Index Future | 724.3240 | 724.3240 | 720.6070 | 720.6070 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ALBI | 02/08/2018 | | | Index Future | 637.3710 | 637.3710 | 634.0560 | 634.0560 | (0.520) | 0.0000 | 0.0000 | 885 |
| 2018/05/04 | ALBI | 01/11/2018 | | | Index Future | 648.9390 | 648.9390 | 645.4470 | 645.4470 | (0.538) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ALBI | 07/02/2019 | | | Index Future | 661.7520 | 661.7520 | 658.0000 | 658.0000 | (0.567) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C207 | 15/01/2020 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | EL28 | 03/05/2018 | | | Bond Future | 129.4905 | 129.4905 | 129.4905 | 129.4905 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | | | Bond Future | 131.8517 | 131.8517 | 131.6724 | 131.6724 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.93 | Put | Bond Future | 3,078.2800 | 3.0783 | 3,257.6400 | 3.2576 | 5.827 | 0 | 0 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.95 | Put | Bond Future | 3,098.2800 | 3.0983 | 3,277.6400 | 3.2776 | 5.789 | 0 | 0 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | EL28 | 02/08/2018 | 134.94 | Put | Bond Future | 3,088.2800 | 3.0883 | 3,267.6400 | 3.2676 | 5.808 | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 03/05/2018 | | | Bond Future | 10.3400 | 79.4570 | 10.3400 | 79.4570 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ES33 | 02/08/2018 | 11.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 02/08/2018 | 11.14 | Call | Bond Future | 4,199.9500 | 4.2000 | 3,743.5900 | 3.7436 | (10.866) | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 02/08/2018 | | | Bond Future | 10.4424 | 80.8165 | 10.5155 | 80.3601 | 0.700 | 0.0000 | 0.0000 | 9,466 |
| 2018/05/04 | ES33 | 02/08/2018 | 11.15 | Call | Bond Future | 4,257.7000 | 4.2577 | 3,801.3400 | 3.8013 | (10.718) | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 02/08/2018 | 11.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | ES33 | 02/08/2018 | 11.16 | Call | Bond Future | 4,315.3900 | 4.3154 | 3,859.0300 | 3.8590 | (10.575) | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 02/08/2018 | 11.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | ES33 | 01/11/2018 | | | Bond Future | 10.5386 | 78.4942 | 10.6166 | 78.0151 | 0.740 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ES33 | 07/02/2019 | | | Bond Future | 10.6474 | 80.0436 | 10.7323 | 79.5319 | 0.797 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ES42 | 03/05/2018 | | | Bond Future | 10.5050 | 82.8498 | 10.5050 | 82.8498 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ES42 | 02/08/2018 | | | Bond Future | 10.6090 | 84.2218 | 10.6767 | 83.7307 | 0.638 | 0.0000 | 0.0000 | 7,957 |
| 2018/05/04 | ES42 | 01/11/2018 | | | Bond Future | 10.7005 | 81.4902 | 10.7727 | 80.9748 | 0.675 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | ES42 | 07/02/2019 | | | Bond Future | 10.8005 | 83.0985 | 10.8787 | 82.5488 | 0.725 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.72 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | | | GOVI | 634.0310 | 634.0310 | 630.5550 | 630.5550 | (0.548) | 0.0000 | 0.0000 | 464 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.71 | Call | GOVI | 283,210.0000 | 28.3210 | 248,450.0000 | 24.8450 | (12.274) | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.71 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.72 | Call | GOVI | 283,110.0000 | 28.3110 | 248,350.0000 | 24.8350 | (12.278) | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.70 | Call | GOVI | 283,310.0000 | 28.3310 | 248,550.0000 | 24.8550 | (12.269) | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 02/08/2018 | 605.70 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.50 | Put | GOVI | 79,620.0000 | 7.9620 | 116,170.0000 | 11.6170 | 45.906 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.49 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | | | GOVI | 645.5380 | 645.5380 | 641.8830 | 641.8830 | (0.566) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.50 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.49 | Put | GOVI | 79,520.0000 | 7.9520 | 116,070.0000 | 11.6070 | 45.963 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 01/11/2018 | 653.51 | Put | GOVI | 79,720.0000 | 7.9720 | 116,270.0000 | 11.6270 | 45.848 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 82,460.0000 | 8.2460 | 121,620.0000 | 12.1620 | 47.490 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | | | GOVI | 658.2840 | 658.2840 | 654.3680 | 654.3680 | (0.595) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 82,360.0000 | 8.2360 | 121,520.0000 | 12.1520 | 47.547 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 82,260.0000 | 8.2260 | 121,420.0000 | 12.1420 | 47.605 | 0 | 0 | 0 |
| 2018/05/04 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IGOV | 02/08/2018 | | | Index Future | 259.9320 | 259.9320 | 259.5760 | 259.5760 | (0.137) | 0.0000 | 0.0000 | 884 |
| 2018/05/04 | IGOV | 01/11/2018 | | | Index Future | 264.6960 | 264.6960 | 264.2800 | 264.2800 | (0.157) | 0.0000 | 0.0000 | 241 |
| 2018/05/04 | IGOV | 07/02/2019 | | | Index Future | 270.0160 | 270.0160 | 269.4750 | 269.4750 | (0.200) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9100 | 99.9100 | 99.9100 | 99.9100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS01 | 20/09/2018 | | | Interest Rate Swap | 100.0300 | 100.0300 | 100.0400 | 100.0400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS01 | 20/12/2018 | | | Interest Rate Swap | 100.4600 | 100.4600 | 100.4700 | 100.4700 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.4400 | 99.4400 | 99.4600 | 99.4600 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS01 | 20/06/2019 | | | Interest Rate Swap | 100.0900 | 100.0900 | 100.1100 | 100.1100 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.5900 | 98.5900 | 98.5900 | 98.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.5000 | 98.5000 | 98.5100 | 98.5100 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.8400 | 98.8400 | 98.8500 | 98.8500 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.1900 | 99.1900 | 99.2100 | 99.2100 | 0.020 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.5400 | 99.5400 | 99.5700 | 99.5700 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 20/09/2019 | | | Interest Rate Swap | 99.8800 | 99.8800 | 99.9200 | 99.9200 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 20/12/2019 | | | Interest Rate Swap | 100.7700 | 100.7700 | 100.8300 | 100.8300 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.4600 | 98.4600 | 98.5400 | 98.5400 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS02 | 22/06/2020 | | | Interest Rate Swap | 100.2800 | 100.2800 | 100.3700 | 100.3700 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.7600 | 95.7600 | 95.8800 | 95.8800 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.9400 | 94.9400 | 95.0700 | 95.0700 | 0.137 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.0800 | 94.0800 | 94.2200 | 94.2200 | 0.149 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.2000 | 94.2000 | 94.3500 | 94.3500 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.3500 | 96.3500 | 96.5100 | 96.5100 | 0.166 | 0.0000 | 0.0000 | 51 |
| 2018/05/04 | IS05 | 15/03/2022 | | | Interest Rate Swap | 96.4500 | 96.4500 | 96.6100 | 96.6100 | 0.166 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 21/06/2022 | | | Interest Rate Swap | 97.6000 | 97.6000 | 97.7700 | 97.7700 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.7600 | 99.7600 | 99.9400 | 99.9400 | 0.180 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.9800 | 100.9800 | 101.1600 | 101.1600 | 0.178 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 22/03/2023 | | | Interest Rate Swap | 96.0300 | 96.0300 | 96.2200 | 96.2200 | 0.198 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS05 | 20/06/2023 | | | Interest Rate Swap | 100.3200 | 100.3200 | 100.5200 | 100.5200 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 17/12/2025 | | | Interest Rate Swap | 93.7600 | 93.7600 | 93.9700 | 93.9700 | 0.224 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 16/03/2026 | | | Interest Rate Swap | 90.6900 | 90.6900 | 90.9000 | 90.9000 | 0.232 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 15/06/2026 | | | Interest Rate Swap | 89.3600 | 89.3600 | 89.5900 | 89.5900 | 0.257 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 21/09/2026 | | | Interest Rate Swap | 91.4700 | 91.4700 | 91.7100 | 91.7100 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 21/12/2026 | | | Interest Rate Swap | 95.2200 | 95.2200 | 95.4800 | 95.4800 | 0.273 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 15/03/2027 | | | Interest Rate Swap | 93.7300 | 93.7300 | 94.0000 | 94.0000 | 0.288 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 21/06/2027 | | | Interest Rate Swap | 95.7600 | 95.7600 | 96.0500 | 96.0500 | 0.303 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 20/09/2027 | | | Interest Rate Swap | 99.4600 | 99.4600 | 99.7600 | 99.7600 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 20/12/2027 | | | Interest Rate Swap | 99.7700 | 99.7700 | 100.0900 | 100.0900 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 22/03/2028 | | | Interest Rate Swap | 94.9300 | 94.9300 | 95.2800 | 95.2800 | 0.369 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | IS10 | 20/06/2028 | | | Interest Rate Swap | 100.3900 | 100.3900 | 100.7400 | 100.7400 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 6.8900 | 93.1100 | 6.8900 | 93.1100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 6.7700 | 93.2300 | 6.7700 | 93.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 6.8000 | 93.2000 | 6.8000 | 93.2000 | 0.000 | 0.0000 | 0.0000 | 35,000 |
| 2018/05/04 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 6.8600 | 93.1400 | 6.8600 | 93.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 6.9100 | 93.0900 | 6.9100 | 93.0900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 6.9200 | 93.0800 | 6.9200 | 93.0800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R023 | 03/05/2018 | | | Bond Future | 7.7000 | 101.6339 | 7.7000 | 101.6339 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | 10.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0100 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | | | Bond Future | 7.7303 | 103.4356 | 7.7870 | 103.2213 | 0.733 | 0.0000 | 0.0000 | 34,952 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | R023 | 02/08/2018 | 10.40 | Call | Bond Future | 9,518.2200 | 9.5182 | 9,303.9200 | 9.3039 | (2.251) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | 10.41 | Call | Bond Future | 9,551.7300 | 9.5517 | 9,337.4300 | 9.3374 | (2.244) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | 10.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0100 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | 10.39 | Call | Bond Future | 9,484.7000 | 9.4847 | 9,270.3900 | 9.2704 | (2.260) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 02/08/2018 | 10.39 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.58 | Call | Bond Future | 9,580.5600 | 9.5806 | 9,344.0300 | 9.3440 | (2.469) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.57 | Put | Bond Future | 0.9000 | 0.0009 | 1.1200 | 0.0011 | 24.444 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | | | Bond Future | 7.7587 | 101.3859 | 7.8243 | 101.1492 | 0.847 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.59 | Call | Bond Future | 9,612.4300 | 9.6124 | 9,375.8900 | 9.3759 | (2.461) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.59 | Put | Bond Future | 0.8300 | 0.0008 | 1.0400 | 0.0010 | 25.301 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.58 | Put | Bond Future | 0.8600 | 0.0009 | 1.0800 | 0.0011 | 25.581 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 01/11/2018 | 10.57 | Call | Bond Future | 9,548.6900 | 9.5487 | 9,312.1600 | 9.3122 | (2.477) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 9,027.9700 | 9.0280 | 8,759.4900 | 8.7595 | (2.974) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | | | Bond Future | 7.7908 | 103.3874 | 7.8704 | 103.1160 | 1.023 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 8,967.9200 | 8.9679 | 8,699.5600 | 8.6996 | (2.992) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 15.6100 | 0.0156 | 18.6000 | 0.0186 | 19.154 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 14.8900 | 0.0149 | 17.7600 | 0.0178 | 19.275 | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 8,997.9500 | 8.9979 | 8,729.5300 | 8.7295 | (2.983) | 0 | 0 | 0 |
| 2018/05/04 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 15.2500 | 0.0152 | 18.1800 | 0.0182 | 19.213 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 03/05/2018 | | | Bond Future | 8.9750 | 100.7817 | 8.9750 | 100.7817 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | 9.42 | Call | Bond Future | 4,297.9000 | 4.2979 | 3,861.5600 | 3.8616 | (10.152) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | | | Bond Future | 9.0384 | 102.4579 | 9.1116 | 101.8440 | 0.811 | 0.0000 | 0.0000 | 65,685 |
| 2018/05/04 | R035 | 02/08/2018 | 9.42 | Put | Bond Future | 1,160.7500 | 1.1608 | 1,338.3800 | 1.3384 | 15.303 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | 9.43 | Call | Bond Future | 4,356.2000 | 4.3562 | 3,917.1400 | 3.9171 | (10.079) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | 9.44 | Put | Bond Future | 1,117.3100 | 1.1173 | 1,289.5400 | 1.2895 | 15.415 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | 9.43 | Put | Bond Future | 1,138.8500 | 1.1389 | 1,313.7600 | 1.3138 | 15.358 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 02/08/2018 | 9.44 | Call | Bond Future | 4,414.7600 | 4.4148 | 3,973.0200 | 3.9730 | (10.006) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.93 | Call | Bond Future | 2,703.6200 | 2.7036 | 2,413.1700 | 2.4132 | (10.743) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.92 | Put | Bond Future | 4,081.8800 | 4.0819 | 4,437.5000 | 4.4375 | 8.712 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | | | Bond Future | 9.0886 | 99.8205 | 9.1664 | 99.1771 | 0.856 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.94 | Call | Bond Future | 2,742.4700 | 2.7425 | 2,449.3900 | 2.4494 | (10.687) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.94 | Put | Bond Future | 3,989.4300 | 3.9894 | 4,339.7800 | 4.3398 | 8.782 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.93 | Put | Bond Future | 4,035.3200 | 4.0353 | 4,388.3000 | 4.3883 | 8.747 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 01/11/2018 | 8.92 | Call | Bond Future | 2,665.3400 | 2.6653 | 2,377.5300 | 2.3775 | (10.798) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 3,661.4200 | 3.6614 | 3,339.9400 | 3.3399 | (8.780) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | | | Bond Future | 9.1446 | 101.7909 | 9.2287 | 101.1055 | 0.920 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 3,582.6500 | 3.5826 | 3,265.4800 | 3.2655 | (8.853) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 5,112.8700 | 5.1129 | 5,481.1400 | 5.4811 | 7.203 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 5,024.1900 | 5.0242 | 5,388.1500 | 5.3882 | 7.244 | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 3,622.1100 | 3.6221 | 3,302.7800 | 3.3028 | (8.816) | 0 | 0 | 0 |
| 2018/05/04 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 5,068.5500 | 5.0686 | 5,434.6600 | 5.4347 | 7.223 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 03/05/2018 | | | Bond Future | 8.2700 | 117.5170 | 8.2700 | 117.5170 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 8.25 | Call | Bond Future | 1,378.8200 | 1.3788 | 1,160.3800 | 1.1604 | (15.843) | 0 | 0 | 3,020 |
| 2018/05/04 | R186 | 02/08/2018 | 8.48 | Put | Bond Future | 1,202.3000 | 1.2023 | 1,395.8600 | 1.3959 | 16.099 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | | | Bond Future | 8.3247 | 114.2577 | 8.3997 | 113.7761 | 0.901 | 0.0000 | 0.0000 | 125,910 |
| 2018/05/04 | R186 | 02/08/2018 | 8.50 | Call | Bond Future | 2,276.8200 | 2.2768 | 1,983.1200 | 1.9831 | (12.900) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | R186 | 02/08/2018 | 8.50 | Put | Bond Future | 1,155.2200 | 1.1552 | 1,343.1100 | 1.3431 | 16.264 | 0 | 0 | 2,500 |
| 2018/05/04 | R186 | 02/08/2018 | 8.47 | Call | Bond Future | 2,157.2700 | 2.1573 | 1,872.1100 | 1.8721 | (13.219) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 8.47 | Put | Bond Future | 1,226.5200 | 1.2265 | 1,422.9500 | 1.4229 | 16.015 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 8.25 | Put | Bond Future | 1,860.7800 | 1.8608 | 2,123.9300 | 2.1239 | 14.142 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 7.50 | Put | Bond Future | 5,592.3700 | 5.5924 | 6,040.9200 | 6.0409 | 8.021 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 8.48 | Call | Bond Future | 2,196.7100 | 2.1967 | 1,908.6800 | 1.9087 | (13.112) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 7.50 | Call | Bond Future | 115.8600 | 0.1159 | 82.8200 | 0.0828 | (28.517) | 0 | 0 | 3,020 |
| 2018/05/04 | R186 | 02/08/2018 | 8.46 | Call | Bond Future | 2,117.9500 | 2.1179 | 1,835.6700 | 1.8357 | (13.328) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 02/08/2018 | 8.46 | Put | Bond Future | 1,250.9100 | 1.2509 | 1,450.2200 | 1.4502 | 15.933 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 9.14 | Call | Bond Future | 5,535.3200 | 5.5353 | 5,136.1900 | 5.1362 | (7.211) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 7.96 | Put | Bond Future | 3,786.8200 | 3.7868 | 4,131.3300 | 4.1313 | 9.098 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.54 | Put | Bond Future | 1,871.7000 | 1.8717 | 2,087.5800 | 2.0876 | 11.534 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | | | Bond Future | 8.3672 | 116.3312 | 8.4489 | 115.8199 | 0.977 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.46 | Put | Bond Future | 2,073.6500 | 2.0737 | 2,306.4600 | 2.3065 | 11.227 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.46 | Call | Bond Future | 2,653.9500 | 2.6539 | 2,375.4500 | 2.3754 | (10.494) | 0 | 0 | 5,000 |
| 2018/05/04 | R186 | 01/11/2018 | 8.53 | Call | Bond Future | 2,911.3900 | 2.9114 | 2,618.0500 | 2.6181 | (10.076) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.53 | Put | Bond Future | 1,896.0800 | 1.8961 | 2,114.0500 | 2.1141 | 11.496 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 9.14 | Put | Bond Future | 821.3400 | 0.8213 | 933.5200 | 0.9335 | 13.658 | 0 | 0 | 5,000 |
| 2018/05/04 | R186 | 01/11/2018 | 7.96 | Call | Bond Future | 1,194.6100 | 1.1946 | 1,027.8100 | 1.0278 | (13.963) | 0 | 0 | 5,000 |
| 2018/05/04 | R186 | 01/11/2018 | 8.54 | Call | Bond Future | 2,948.9700 | 2.9490 | 2,653.5400 | 2.6535 | (10.018) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.52 | Call | Bond Future | 2,874.0400 | 2.8740 | 2,582.7900 | 2.5828 | (10.134) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 01/11/2018 | 8.52 | Put | Bond Future | 1,920.7400 | 1.9207 | 2,140.8000 | 2.1408 | 11.457 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 3,610.9600 | 3.6110 | 3,921.9500 | 3.9219 | 8.612 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 2,330.5800 | 2.3306 | 2,088.4800 | 2.0885 | (10.388) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | | | Bond Future | 8.4140 | 113.3214 | 8.5054 | 112.7664 | 1.086 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 2,358.7900 | 2.3588 | 2,114.8300 | 2.1148 | (10.343) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 3,644.5800 | 3.6446 | 3,957.4300 | 3.9574 | 8.584 | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 2,387.5900 | 2.3876 | 2,141.7400 | 2.1417 | (10.297) | 0 | 0 | 0 |
| 2018/05/04 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 3,577.9700 | 3.5780 | 3,887.0700 | 3.8871 | 8.639 | 0 | 0 | 0 |
| 2018/05/04 | R197 | 03/05/2018 | | | Bond Future | 305.6777 | 305.6777 | 305.6777 | 305.6777 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R197 | 02/08/2018 | | | Bond Future | 304.0934 | 304.0934 | 304.0672 | 304.0672 | (0.009) | 0.0000 | 0.0000 | 2,350 |
| 2018/05/04 | R197 | 01/11/2018 | | | Bond Future | 309.6670 | 309.6670 | 309.5774 | 309.5774 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R197 | 07/02/2019 | | | Bond Future | 308.5312 | 308.5312 | 308.3051 | 308.3051 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R202 | 03/05/2018 | | | Bond Future | 242.2789 | 242.2789 | 242.2789 | 242.2789 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R202 | 02/08/2018 | | | Bond Future | 242.8945 | 242.8945 | 242.2824 | 242.2824 | (0.252) | 0.0000 | 0.0000 | 22,199 |
| 2018/05/04 | R202 | 01/11/2018 | | | Bond Future | 247.3466 | 247.3466 | 246.6733 | 246.6733 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R202 | 07/02/2019 | | | Bond Future | 248.4089 | 248.4089 | 247.6141 | 247.6141 | (0.320) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R204 | 03/05/2018 | | | Bond Future | 6.7550 | 103.7655 | 6.7550 | 103.7655 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | | | Bond Future | 6.3291 | 101.6039 | 6.4122 | 101.5732 | 1.312 | 0.0000 | 0.0000 | 10,121 |
| 2018/05/04 | R204 | 02/08/2018 | 8.98 | Call | Bond Future | 971.0700 | 0.9711 | 940.3600 | 0.9404 | (3.162) | 0 | 0 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | 8.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | 8.99 | Call | Bond Future | 974.7000 | 0.9747 | 943.9900 | 0.9440 | (3.151) | 0 | 0 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | 8.97 | Call | Bond Future | 967.4500 | 0.9675 | 936.7400 | 0.9367 | (3.174) | 0 | 0 | 0 |
| 2018/05/04 | R204 | 02/08/2018 | 8.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | R207 | 03/05/2018 | | | Bond Future | 7.1700 | 102.3732 | 7.1700 | 102.3732 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | 6.86 | Put | Bond Future | 463.1900 | 0.4632 | 554.2100 | 0.5542 | 19.651 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | 6.85 | Call | Bond Future | 47.3700 | 0.0474 | 29.8000 | 0.0298 | (37.091) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | | | Bond Future | 7.1661 | 100.5589 | 7.2475 | 100.4495 | 1.136 | 0.0000 | 0.0000 | 20,892 |
| 2018/05/04 | R207 | 02/08/2018 | 6.86 | Call | Bond Future | 50.3100 | 0.0503 | 31.8700 | 0.0319 | (36.653) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | 6.85 | Put | Bond Future | 473.7800 | 0.4738 | 565.6700 | 0.5657 | 19.395 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | 6.87 | Call | Bond Future | 53.3700 | 0.0534 | 34.0600 | 0.0341 | (36.181) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 02/08/2018 | 6.87 | Put | Bond Future | 452.7300 | 0.4527 | 542.8800 | 0.5429 | 19.913 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.76 | Put | Bond Future | 500.4200 | 0.5004 | 599.7000 | 0.5997 | 19.839 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | | | Bond Future | 7.1138 | 102.3838 | 7.2294 | 102.2538 | 1.625 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.75 | Call | Bond Future | 97.6600 | 0.0977 | 67.7500 | 0.0678 | (30.627) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.75 | Put | Bond Future | 508.3300 | 0.5083 | 608.3900 | 0.6084 | 19.684 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.76 | Call | Bond Future | 101.0700 | 0.1011 | 70.3800 | 0.0704 | (30.365) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.74 | Call | Bond Future | 94.3300 | 0.0943 | 65.1900 | 0.0652 | (30.892) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 01/11/2018 | 6.74 | Put | Bond Future | 516.3200 | 0.5163 | 617.1500 | 0.6172 | 19.529 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 108.9300 | 0.1089 | 71.8000 | 0.0718 | (34.086) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 552.4800 | 0.5525 | 678.5400 | 0.6785 | 22.817 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | | | Bond Future | 7.0146 | 100.7595 | 7.1992 | 100.5970 | 2.633 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 111.8500 | 0.1119 | 73.9800 | 0.0740 | (33.858) | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 540.2400 | 0.5402 | 664.8800 | 0.6649 | 23.071 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 546.1900 | 0.5462 | 671.5700 | 0.6716 | 22.955 | 0 | 0 | 0 |
| 2018/05/04 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 106.3500 | 0.1063 | 69.9000 | 0.0699 | (34.274) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 03/05/2018 | | | Bond Future | 7.3700 | 99.1000 | 7.3700 | 99.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | 7.14 | Call | Bond Future | 164.9100 | 0.1649 | 124.8100 | 0.1248 | (24.316) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | 7.12 | Call | Bond Future | 150.9000 | 0.1509 | 113.3500 | 0.1134 | (24.884) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | | | Bond Future | 7.3963 | 100.8376 | 7.4627 | 100.6824 | 0.897 | 0.0000 | 0.0000 | 30,909 |
| 2018/05/04 | R208 | 02/08/2018 | 7.12 | Put | Bond Future | 801.3700 | 0.8014 | 919.1100 | 0.9191 | 14.692 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | 7.14 | Put | Bond Future | 768.1300 | 0.7681 | 883.3200 | 0.8833 | 14.996 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | 7.13 | Call | Bond Future | 157.8000 | 0.1578 | 118.9800 | 0.1190 | (24.601) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 02/08/2018 | 7.13 | Put | Bond Future | 784.6400 | 0.7846 | 901.1100 | 0.9011 | 14.844 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.11 | Put | Bond Future | 922.7700 | 0.9228 | 1,044.0400 | 1.0440 | 13.142 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | | | Bond Future | 7.4017 | 99.2678 | 7.4841 | 99.0914 | 1.113 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.11 | Call | Bond Future | 295.0800 | 0.2951 | 239.9400 | 0.2399 | (18.686) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.12 | Call | Bond Future | 302.8800 | 0.3029 | 246.7100 | 0.2467 | (18.545) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.10 | Put | Bond Future | 936.4600 | 0.9365 | 1,058.7600 | 1.0588 | 13.060 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.12 | Put | Bond Future | 908.9700 | 0.9090 | 1,029.2100 | 1.0292 | 13.228 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 01/11/2018 | 7.10 | Call | Bond Future | 287.1600 | 0.2872 | 233.0500 | 0.2330 | (18.843) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 386.5800 | 0.3866 | 316.8300 | 0.3168 | (18.043) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 1,017.7100 | 1.0177 | 1,156.2600 | 1.1563 | 13.614 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 1,040.7800 | 1.0408 | 1,181.2400 | 1.1812 | 13.496 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | | | Bond Future | 7.4027 | 101.2273 | 7.5117 | 101.0181 | 1.472 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 1,029.0300 | 1.0290 | 1,168.5400 | 1.1685 | 13.557 | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 394.6400 | 0.3946 | 323.9300 | 0.3239 | (17.918) | 0 | 0 | 0 |
| 2018/05/04 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 378.9400 | 0.3789 | 310.1400 | 0.3101 | (18.156) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 03/05/2018 | | | Bond Future | 9.0100 | 76.3324 | 9.0100 | 76.3324 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | R209 | 02/08/2018 | 9.66 | Call | Bond Future | 4,681.7100 | | 4.6817 | 4,269.4100 | 4.2694 | (8.807) | 0 | 0 | 435 |
| 2018/05/04 | R209 | 02/08/2018 | 8.49 | Call | Bond Future | 438.1800 | | 0.4382 | 344.8800 | 0.3449 | (21.293) | 0 | 0 | 500 |
| 2018/05/04 | R209 | 02/08/2018 | 8.46 | Put | Bond Future | 4,887.5900 | | 4.8876 | 5,317.5300 | 5.3175 | 8.797 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 8.96 | Put | Bond Future | 2,307.4700 | | 2.3075 | 2,592.6700 | 2.5927 | 12.360 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.38 | Call | Bond Future | 8,665.6200 | | 8.6656 | 8,172.3200 | 8.1723 | (5.693) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 9.21 | Call | Bond Future | 2,504.1000 | | 2.5041 | 2,197.0700 | 2.1971 | (12.261) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.39 | Put | Bond Future | 103.8400 | | 0.1038 | 126.0900 | 0.1261 | 21.427 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | | | Bond Future | 9.0654 | | 77.6275 | 9.1384 | 77.1114 | 0.804 | 0.0000 | 0.0000 | 90,600 |
| 2018/05/04 | R209 | 02/08/2018 | 9.43 | Call | Bond Future | 3,509.6200 | | 3.5096 | 3,144.9700 | 3.1450 | (10.390) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 9.43 | Put | Bond Future | 980.6200 | | 0.9806 | 1,132.1000 | 1.1321 | 15.447 | 0 | 0 | 5,000 |
| 2018/05/04 | R209 | 02/08/2018 | 10.84 | Call | Bond Future | 11,237.4000 | | 11.2374 | 10,727.4200 | 10.7274 | (4.538) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.84 | Put | Bond Future | 24.6000 | | 0.0246 | 30.7500 | 0.0308 | 25.000 | 0 | 0 | 435 |
| 2018/05/04 | R209 | 02/08/2018 | 10.21 | Call | Bond Future | 7,710.0000 | | 7.7100 | 7,228.6900 | 7.2287 | (6.243) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.21 | Put | Bond Future | 174.2900 | | 0.1743 | 209.1100 | 0.2091 | 19.978 | 0 | 0 | 435 |
| 2018/05/04 | R209 | 02/08/2018 | 8.49 | Put | Bond Future | 4,698.4600 | | 4.6985 | 5,121.2900 | 5.1213 | 8.999 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 8.96 | Call | Bond Future | 1,551.9700 | | 1.5520 | 1,321.0400 | 1.3210 | (14.880) | 0 | 0 | 5,000 |
| 2018/05/04 | R209 | 02/08/2018 | 9.21 | Put | Bond Future | 1,486.1400 | | 1.4861 | 1,695.2400 | 1.6952 | 14.070 | 0 | 0 | 500 |
| 2018/05/04 | R209 | 02/08/2018 | 8.83 | Call | Bond Future | 1,155.6200 | | 1.1556 | 965.6600 | 0.9657 | (16.438) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 8.83 | Put | Bond Future | 2,857.7800 | | 2.8578 | 3,183.9500 | 3.1839 | 11.413 | 0 | 0 | 500 |
| 2018/05/04 | R209 | 02/08/2018 | 9.66 | Put | Bond Future | 620.8600 | | 0.6209 | 724.6900 | 0.7247 | 16.724 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 8.46 | Call | Bond Future | 395.7300 | | 0.3957 | 309.5400 | 0.3095 | (21.780) | 0 | 0 | 5,000 |
| 2018/05/04 | R209 | 02/08/2018 | 10.38 | Put | Bond Future | 106.9700 | | 0.1070 | 129.8000 | 0.1298 | 21.342 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.39 | Call | Bond Future | 8,721.9400 | | 8.7219 | 8,228.0600 | 8.2281 | (5.663) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.40 | Call | Bond Future | 8,778.2700 | | 8.7783 | 8,283.8200 | 8.2838 | (5.633) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 02/08/2018 | 10.40 | Put | Bond Future | 100.8000 | | 0.1008 | 122.4800 | 0.1225 | 21.508 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,016.00 | Call | Bond Future | 75,000.3600 | | 75.0004 | 74,460.9200 | 74.4609 | (0.719) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,015.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.34 | Put | Bond Future | 2,167.4900 | | 2.1675 | 2,380.2100 | 2.3802 | 9.814 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.97 | Call | Bond Future | 6,703.9200 | | 6.7039 | 6,277.0500 | 6.2771 | (6.367) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | | | Bond Future | 9.1108 | | 75.8882 | 9.1878 | 75.3488 | 0.845 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,016.01 | Call | Bond Future | 75,000.3600 | | 75.0004 | 74,460.9200 | 74.4609 | (0.719) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,016.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,016.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 1,015.99 | Call | Bond Future | 75,000.3500 | | 75.0003 | 74,460.9100 | 74.4609 | (0.719) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.34 | Call | Bond Future | 3,756.7200 | | 3.7567 | 3,430.0000 | 3.4300 | (8.697) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.97 | Put | Bond Future | 992.5700 | | 0.9926 | 1,105.1400 | 1.1051 | 11.341 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 10.57 | Call | Bond Future | 9,697.3400 | | 9.6973 | 9,208.6200 | 9.2086 | (5.040) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 10.57 | Put | Bond Future | 370.7600 | | 0.3708 | 421.4800 | 0.4215 | 13.680 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.94 | Call | Bond Future | 6,553.7900 | | 6.5538 | 6,130.6300 | 6.1306 | (6.457) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 01/11/2018 | 9.94 | Put | Bond Future | 1,030.9100 | | 1.0309 | 1,147.1900 | 1.1472 | 11.279 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 4,371.5600 | | 4.3716 | 4,678.4300 | 4.6784 | 7.020 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | | | Bond Future | 9.1600 | | 77.3862 | 9.2427 | 76.8138 | 0.902 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 2,997.8100 | | 2.9978 | 2,734.0700 | 2.7341 | (8.798) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 4,410.2700 | | 4.4103 | 4,718.9500 | 4.7189 | 6.999 | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 3,030.6200 | | 3.0306 | 2,765.0700 | 2.7651 | (8.762) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 2,964.9100 | | 2.9649 | 2,702.9800 | 2.7030 | (8.834) | 0 | 0 | 0 |
| 2018/05/04 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 4,448.9900 | | 4.4490 | 4,759.4800 | 4.7595 | 6.979 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/04 | R210 | 03/05/2018 | | | Bond Future | 187.8597 | 187.8597 | 187.8597 | 187.8597 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R210 | 02/08/2018 | | | Bond Future | 191.2854 | 191.2854 | 191.0222 | 191.0222 | (0.138) | 0.0000 | 0.0000 | 2,159 |
| 2018/05/04 | R210 | 01/11/2018 | | | Bond Future | 192.2910 | 192.2910 | 191.9838 | 191.9838 | (0.160) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R210 | 07/02/2019 | | | Bond Future | 196.1553 | 196.1553 | 195.7570 | 195.7570 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R212 | 03/05/2018 | | | Bond Future | 154.8427 | 154.8427 | 154.8427 | 154.8427 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R212 | 02/08/2018 | | | Bond Future | 155.5646 | 155.5646 | 155.2741 | 155.2741 | (0.187) | 0.0000 | 0.0000 | 3,975 |
| 2018/05/04 | R212 | 01/11/2018 | | | Bond Future | 158.4158 | 158.4158 | 158.0878 | 158.0878 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R212 | 07/02/2019 | | | Bond Future | 159.4455 | 159.4455 | 159.0413 | 159.0413 | (0.253) | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R213 | 03/05/2018 | | | Bond Future | 8.7450 | 88.0052 | 8.7450 | 88.0052 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | 9.06 | Call | Bond Future | 2,832.5600 | 2.8326 | 2,422.0200 | 2.4220 | (14.494) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | 9.05 | Put | Bond Future | 1,142.5800 | 1.1426 | 1,373.4200 | 1.3734 | 20.203 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | | | Bond Future | 8.8051 | 89.4773 | 8.8993 | 88.8393 | 1.070 | 0.0000 | 0.0000 | 29,247 |
| 2018/05/04 | R213 | 02/08/2018 | 9.07 | Call | Bond Future | 2,877.1800 | 2.8772 | 2,463.3000 | 2.4633 | (14.385) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | 9.07 | Put | Bond Future | 1,099.0300 | 1.0990 | 1,323.1500 | 1.3231 | 20.393 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | 9.06 | Put | Bond Future | 1,120.6300 | 1.1206 | 1,348.0900 | 1.3481 | 20.298 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 02/08/2018 | 9.05 | Call | Bond Future | 2,788.2200 | 2.7882 | 2,381.0600 | 2.3811 | (14.603) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.65 | Call | Bond Future | 1,982.5900 | 1.9826 | 1,701.9400 | 1.7019 | (14.156) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.64 | Put | Bond Future | 3,393.2300 | 3.3932 | 3,780.8500 | 3.7808 | 11.423 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | | | Bond Future | 8.8523 | 87.5543 | 8.9520 | 86.8888 | 1.126 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.66 | Call | Bond Future | 2,012.7400 | 2.0127 | 1,729.3000 | 1.7293 | (14.082) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.66 | Put | Bond Future | 3,316.2000 | 3.3162 | 3,698.2500 | 3.6982 | 11.521 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.65 | Put | Bond Future | 3,354.5500 | 3.3545 | 3,739.3900 | 3.7394 | 11.472 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 01/11/2018 | 8.64 | Call | Bond Future | 1,952.7000 | 1.9527 | 1,674.8300 | 1.6748 | (14.230) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 2,660.5300 | 2.6605 | 2,351.2000 | 2.3512 | (11.627) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | | | Bond Future | 8.9050 | 89.2826 | 9.0123 | 88.5783 | 1.205 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 4,163.3000 | 4.1633 | 4,558.3400 | 4.5583 | 9.489 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 2,691.1600 | 2.6912 | 2,379.5500 | 2.3796 | (11.579) | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 4,089.7800 | 4.0898 | 4,480.2700 | 4.4803 | 9.548 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 4,126.4100 | 4.1264 | 4,519.1700 | 4.5192 | 9.518 | 0 | 0 | 0 |
| 2018/05/04 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 2,721.9800 | 2.7220 | 2,408.1000 | 2.4081 | (11.531) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 03/05/2018 | | | Bond Future | 9.1150 | 76.2681 | 9.1150 | 76.2681 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | 8.96 | Call | Bond Future | 1,323.0600 | 1.3231 | 1,126.5000 | 1.1265 | (14.856) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | | | Bond Future | 9.1743 | 77.5190 | 9.2419 | 77.0120 | 0.737 | 0.0000 | 0.0000 | 29,851 |
| 2018/05/04 | R214 | 02/08/2018 | 8.94 | Call | Bond Future | 1,262.4400 | 1.2624 | 1,071.9900 | 1.0720 | (15.086) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | 8.94 | Put | Bond Future | 3,061.1000 | 3.0611 | 3,377.6700 | 3.3777 | 10.342 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | 8.96 | Put | Bond Future | 2,965.5100 | 2.9655 | 3,275.9700 | 3.2760 | 10.469 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | 8.95 | Call | Bond Future | 1,292.5400 | 1.2925 | 1,099.0400 | 1.0990 | (14.971) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 02/08/2018 | 8.95 | Put | Bond Future | 3,013.0300 | 3.0130 | 3,326.5500 | 3.3265 | 10.405 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 8.99 | Put | Bond Future | 3,976.9100 | 3.9769 | 4,279.4600 | 4.2795 | 7.608 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 8.98 | Call | Bond Future | 2,195.3800 | 2.1954 | 1,970.1000 | 1.9701 | (10.262) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | | | Bond Future | 9.2200 | 75.6323 | 9.2913 | 75.1023 | 0.774 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 8.99 | Call | Bond Future | 2,227.9400 | 2.2279 | 2,000.4900 | 2.0005 | (10.209) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 8.98 | Put | Bond Future | 4,021.8600 | 4.0219 | 4,326.5800 | 4.3266 | 7.577 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 9.00 | Call | Bond Future | 2,260.9800 | 2.2610 | 2,031.3500 | 2.0313 | (10.156) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 01/11/2018 | 9.00 | Put | Bond Future | 3,932.5500 | 3.9325 | 4,232.9200 | 4.2329 | 7.638 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/05/04 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 4,814.9600 | 4.8150 | 5,119.4700 | 5.1195 | 6.324 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | | | Bond Future | 9.2705 | 77.1253 | 9.3471 | 76.5626 | 0.826 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 3,121.7100 | 3.1217 | 2,865.3100 | 2.8653 | (8.213) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 4,857.1700 | 4.8572 | 5,163.4600 | 5.1635 | 6.306 | 0 | 0 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 3,156.1000 | 3.1561 | 2,897.9200 | 2.8979 | (8.180) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 3,087.2400 | 3.0872 | 2,832.6200 | 2.8326 | (8.247) | 0 | 0 | 0 |
| 2018/05/04 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 4,899.4200 | 4.8994 | 5,207.4900 | 5.2075 | 6.288 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 03/05/2018 | | | Bond Future | 9.1450 | 97.5988 | 9.1450 | 97.5988 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | 8.98 | Call | Bond Future | 1,738.6900 | 1.7387 | 1,520.6400 | 1.5206 | (12.541) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | 8.97 | Put | Bond Future | 4,024.9200 | 4.0249 | 4,364.4700 | 4.3645 | 8.436 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | | | Bond Future | 9.2047 | 99.1986 | 9.2621 | 98.6443 | 0.624 | 0.0000 | 0.0000 | 100,451 |
| 2018/05/04 | R248 | 02/08/2018 | 8.99 | Call | Bond Future | 1,778.2100 | 1.7782 | 1,556.8900 | 1.5569 | (12.446) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | 8.99 | Put | Bond Future | 3,901.6800 | 3.9017 | 4,234.6800 | 4.2347 | 8.535 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | 8.98 | Put | Bond Future | 3,963.0500 | 3.9631 | 4,299.3200 | 4.2993 | 8.485 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 02/08/2018 | 8.97 | Call | Bond Future | 1,699.5000 | 1.6995 | 1,484.7300 | 1.4847 | (12.637) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.03 | Call | Bond Future | 3,013.5100 | 3.0135 | 2,756.6400 | 2.7566 | (8.524) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | | | Bond Future | 9.2508 | 96.5652 | 9.3116 | 95.9833 | 0.658 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.01 | Call | Bond Future | 2,928.0100 | 2.9280 | 2,675.8200 | 2.6758 | (8.613) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.01 | Put | Bond Future | 5,292.0100 | 5.2920 | 5,621.7400 | 5.6217 | 6.231 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.03 | Put | Bond Future | 5,177.3000 | 5.1773 | 5,502.3500 | 5.5024 | 6.278 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.02 | Call | Bond Future | 2,970.7300 | 2.9707 | 2,716.2000 | 2.7162 | (8.568) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 01/11/2018 | 9.02 | Put | Bond Future | 5,234.5400 | 5.2345 | 5,561.9300 | 5.5619 | 6.254 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 6,405.2300 | 6.4052 | 6,742.2900 | 6.7423 | 5.262 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | | | Bond Future | 9.3018 | 98.4714 | 9.3675 | 97.8495 | 0.707 | 0.0000 | 0.0000 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 4,056.9400 | 4.0569 | 3,772.0800 | 3.7721 | (7.022) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 6,460.2600 | 6.4603 | 6,799.2600 | 6.7993 | 5.247 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 4,101.4400 | 4.1014 | 3,814.6300 | 3.8146 | (6.993) | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 6,350.6100 | 6.3506 | 6,685.7200 | 6.6857 | 5.277 | 0 | 0 | 0 |
| 2018/05/04 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 4,012.6800 | 4.0127 | 3,729.7600 | 3.7298 | (7.051) | 0 | 0 | 0 |

Total

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