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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2018 TO 31/05/2018

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2018/05/31 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 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 Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | | | Bond Future | 134.1275 | 134.1275 | 134.4597 | 134.4597 | 0.248 | 0.0000 | 0.0000 | 864 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.65 | Put | Bond Future | 2,522.5000 | 2.5225 | 2,190.3100 | 2.1903 | (13.169) | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.67 | Put | Bond Future | 2,542.5000 | 2.5425 | 2,210.3100 | 2.2103 | (13.065) | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.66 | Put | Bond Future | 2,532.5000 | 2.5325 | 2,200.3100 | 2.2003 | (13.117) | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 02/08/2018 | 136.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2025 | 01/11/2018 | | | Bond Future | 136.5524 | 136.5524 | 136.8909 | 136.8909 | 0.248 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2025 | 07/02/2019 | | | Bond Future | 137.8171 | 137.8171 | 138.1623 | 138.1623 | 0.251 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2029 | 02/08/2018 | | | Bond Future | 102.3856 | 102.3856 | 102.7811 | 102.7811 | 0.386 | 0.0000 | 0.0000 | 1,370 |
| 2018/05/31 | 2029 | 01/11/2018 | | | Bond Future | 103.1872 | 103.1872 | 103.5900 | 103.5900 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2029 | 07/02/2019 | | | Bond Future | 105.2109 | 105.2109 | 105.6218 | 105.6218 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 8.51 | Call | Bond Future | 360.4800 | 0.3605 | 316.1500 | 0.3161 | (12.297) | 0 | 0 | 7,850 |
| 2018/05/31 | 2030 | 02/08/2018 | 8.91 | Call | Bond Future | 1,256.4000 | 1.2564 | 1,183.8800 | 1.1839 | (5.772) | 0 | 0 | 7,850 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.46 | Put | Bond Future | 503.0100 | 0.5030 | 465.5000 | 0.4655 | (7.457) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | | | Bond Future | 8.9886 | 93.1586 | 8.9930 | 93.1288 | 0.049 | 0.0000 | 0.0000 | 41,311 |
| 2018/05/31 | 2030 | 02/08/2018 | 8.51 | Put | Bond Future | 3,660.0700 | 3.6601 | 3,645.4900 | 3.6455 | (0.398) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.46 | Call | Bond Future | 3,605.5700 | 3.6056 | 3,538.3100 | 3.5383 | (1.865) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 8.91 | Put | Bond Future | 1,787.7400 | 1.7877 | 1,744.9700 | 1.7450 | (2.392) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.50 | Call | Bond Future | 3,813.2100 | 3.8132 | 3,747.5900 | 3.7476 | (1.721) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.47 | Call | Bond Future | 3,657.1800 | 3.6572 | 3,590.3300 | 3.5903 | (1.828) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.45 | Put | Bond Future | 515.9700 | 0.5160 | 478.0700 | 0.4781 | (7.345) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.50 | Put | Bond Future | 453.8700 | 0.4539 | 418.0000 | 0.4180 | (7.903) | 0 | 0 | 7,850 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.47 | Put | Bond Future | 490.3300 | 0.4903 | 453.2300 | 0.4532 | (7.566) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 02/08/2018 | 9.45 | Call | Bond Future | 3,554.1900 | 3.5542 | 3,486.5400 | 3.4865 | (1.903) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.60 | Call | Bond Future | 1,161.8300 | 1.1618 | 1,154.7700 | 1.1548 | (0.608) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.58 | Put | Bond Future | 4,272.3600 | 4.2724 | 4,295.9300 | 4.2959 | 0.552 | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | | | Bond Future | 9.0460 | 94.8254 | 9.0505 | 94.7952 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.60 | Put | Bond Future | 4,178.4300 | 4.1784 | 4,201.5500 | 4.2015 | 0.553 | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.58 | Call | Bond Future | 1,117.4100 | 1.1174 | 1,110.8000 | 1.1108 | (0.592) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.59 | Put | Bond Future | 4,225.1100 | 4.2251 | 4,248.5700 | 4.2486 | 0.555 | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 01/11/2018 | 8.59 | Call | Bond Future | 1,139.3700 | 1.1394 | 1,132.6500 | 1.1327 | (0.590) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.62 | Call | Bond Future | 1,811.3100 | 1.8113 | 1,757.1300 | 1.7571 | (2.991) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | | | Bond Future | 9.1110 | 92.6554 | 9.1157 | 92.6248 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.62 | Put | Bond Future | 5,073.8900 | 5.0739 | 5,050.3500 | 5.0504 | (0.464) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.63 | Call | Bond Future | 1,836.1500 | 1.8362 | 1,781.7300 | 1.7817 | (2.964) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.63 | Put | Bond Future | 5,030.7700 | 5.0308 | 5,006.9900 | 5.0070 | (0.473) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.64 | Call | Bond Future | 1,861.4900 | 1.8615 | 1,806.5300 | 1.8065 | (2.952) | 0 | 0 | 0 |
| 2018/05/31 | 2030 | 07/02/2019 | 8.64 | Put | Bond Future | 4,988.2000 | 4.9882 | 4,963.8800 | 4.9639 | (0.488) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | 2032 | 02/08/2018 | 9.67 | Call | Bond Future | 4,132.9100 | 4.1329 | 4,090.7500 | 4.0907 | (1.020) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 02/08/2018 | 9.66 | Put | Bond Future | 528.4200 | 0.5284 | 480.7600 | 0.4808 | (9.019) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 02/08/2018 | | | Bond Future | 9.1617 | 95.8676 | 9.1611 | 95.8725 | (0.007) | 0.0000 | 0.0000 | 32,467 |
| 2018/05/31 | 2032 | 02/08/2018 | 9.68 | Call | Bond Future | 4,189.1300 | 4.1891 | 4,147.5700 | 4.1476 | (0.992) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 02/08/2018 | 9.68 | Put | Bond Future | 502.3500 | 0.5023 | 455.8900 | 0.4559 | (9.249) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 02/08/2018 | 9.67 | Put | Bond Future | 515.2900 | 0.5153 | 468.2300 | 0.4682 | (9.133) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 02/08/2018 | 9.66 | Call | Bond Future | 4,076.8000 | 4.0768 | 4,034.0400 | 4.0340 | (1.049) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.77 | Put | Bond Future | 4,646.4600 | 4.6465 | 4,624.6800 | 4.6247 | (0.469) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | | | Bond Future | 9.2227 | 93.4280 | 9.2220 | 93.4330 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.76 | Call | Bond Future | 1,277.6400 | 1.2776 | 1,260.9900 | 1.2610 | (1.303) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.76 | Put | Bond Future | 4,697.8800 | 4.6979 | 4,676.1800 | 4.6762 | (0.462) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.77 | Call | Bond Future | 1,301.9900 | 1.3020 | 1,285.2600 | 1.2853 | (1.285) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.75 | Call | Bond Future | 1,253.5700 | 1.2536 | 1,237.0100 | 1.2370 | (1.321) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 01/11/2018 | 8.75 | Put | Bond Future | 4,749.6600 | 4.7497 | 4,728.0500 | 4.7281 | (0.455) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.81 | Call | Bond Future | 2,035.4400 | 2.0354 | 1,989.4200 | 1.9894 | (2.261) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.80 | Put | Bond Future | 5,578.1200 | 5.5781 | 5,527.0100 | 5.5270 | (0.916) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | | | Bond Future | 9.2907 | 95.2402 | 9.2900 | 95.2454 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.82 | Call | Bond Future | 2,063.0700 | 2.0631 | 2,016.9200 | 2.0169 | (2.237) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.82 | Put | Bond Future | 5,483.9300 | 5.4839 | 5,432.5400 | 5.4325 | (0.937) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.81 | Put | Bond Future | 5,530.8800 | 5.5309 | 5,479.6200 | 5.4796 | (0.927) | 0 | 0 | 0 |
| 2018/05/31 | 2032 | 07/02/2019 | 8.80 | Call | Bond Future | 2,008.0200 | 2.0080 | 1,962.1500 | 1.9622 | (2.284) | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | | | Bond Future | 106.5322 | 106.5322 | 106.8012 | 106.8012 | 0.252 | 0.0000 | 0.0000 | 7,981 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.92 | Put | Bond Future | 3,387.7800 | 3.3878 | 3,118.8200 | 3.1188 | (7.939) | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.94 | Put | Bond Future | 3,407.7800 | 3.4078 | 3,138.8200 | 3.1388 | (7.893) | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 02/08/2018 | 109.93 | Put | Bond Future | 3,397.7800 | 3.3978 | 3,128.8200 | 3.1288 | (7.916) | 0 | 0 | 0 |
| 2018/05/31 | 2033 | 01/11/2018 | | | Bond Future | 107.3374 | 107.3374 | 107.6112 | 107.6112 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2033 | 07/02/2019 | | | Bond Future | 109.4425 | 109.4425 | 109.7220 | 109.7220 | 0.255 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.96 | Put | Bond Future | 492.3500 | 0.4923 | 450.2400 | 0.4502 | (8.553) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.95 | Call | Bond Future | 5,178.8800 | 5.1789 | 5,100.0500 | 5.1000 | (1.522) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | | | Bond Future | 9.3580 | 92.6813 | 9.3624 | 92.6450 | 0.047 | 0.0000 | 0.0000 | 56,322 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.96 | Call | Bond Future | 5,242.4000 | 5.2424 | 5,163.9900 | 5.1640 | (1.496) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.95 | Put | Bond Future | 504.6300 | 0.5046 | 462.1000 | 0.4621 | (8.428) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.97 | Call | Bond Future | 5,305.9900 | 5.3060 | 5,228.2000 | 5.2282 | (1.466) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 02/08/2018 | 9.97 | Put | Bond Future | 480.2400 | 0.4802 | 438.7500 | 0.4388 | (8.639) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.03 | Call | Bond Future | 1,736.7400 | 1.7367 | 1,701.0200 | 1.7010 | (2.057) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | | | Bond Future | 9.4146 | 94.3396 | 9.4192 | 94.3027 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.01 | Call | Bond Future | 1,676.6600 | 1.6767 | 1,641.4700 | 1.6415 | (2.099) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.01 | Put | Bond Future | 5,051.9000 | 5.0519 | 5,053.5500 | 5.0536 | 0.033 | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.03 | Put | Bond Future | 4,940.7800 | 4.9408 | 4,941.9000 | 4.9419 | 0.023 | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.02 | Call | Bond Future | 1,706.4300 | 1.7064 | 1,670.9700 | 1.6710 | (2.078) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 01/11/2018 | 9.02 | Put | Bond Future | 4,996.0100 | 4.9960 | 4,997.3900 | 4.9974 | 0.028 | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.06 | Put | Bond Future | 6,031.2500 | 6.0313 | 5,999.1400 | 5.9991 | (0.532) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.05 | Call | Bond Future | 2,555.3000 | 2.5553 | 2,486.1500 | 2.4862 | (2.706) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | 2037 | 07/02/2019 | | | Bond Future | 9.4783 | 91.9095 | 9.4829 | 91.8722 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.06 | Call | Bond Future | 2,587.8500 | 2.5879 | 2,518.4400 | 2.5184 | (2.682) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.05 | Put | Bond Future | 6,083.4100 | 6.0834 | 6,051.5600 | 6.0516 | (0.524) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.07 | Call | Bond Future | 2,620.9300 | 2.6209 | 2,550.9700 | 2.5510 | (2.669) | 0 | 0 | 0 |
| 2018/05/31 | 2037 | 07/02/2019 | 9.07 | Put | Bond Future | 5,979.7400 | 5.9797 | 5,947.0800 | 5.9471 | (0.546) | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.55 | Put | Bond Future | 6,802.7100 | 6.8027 | 6,099.9000 | 6.0999 | (10.331) | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | | | Bond Future | 127.7473 | 127.7473 | 128.4501 | 128.4501 | 0.550 | 0.0000 | 0.0000 | 8,997 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.54 | Put | Bond Future | 6,792.7100 | 6.7927 | 6,089.9000 | 6.0899 | (10.347) | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 02/08/2018 | 134.53 | Put | Bond Future | 6,782.7100 | 6.7827 | 6,079.9000 | 6.0799 | (10.362) | 0 | 0 | 0 |
| 2018/05/31 | 2038 | 01/11/2018 | | | Bond Future | 130.0567 | 130.0567 | 130.7726 | 130.7726 | 0.550 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2038 | 07/02/2019 | | | Bond Future | 131.0174 | 131.0174 | 131.7473 | 131.7473 | 0.557 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.04 | Call | Bond Future | 5,678.7200 | 5.6787 | 5,577.7600 | 5.5778 | (1.778) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.03 | Put | Bond Future | 551.3700 | 0.5514 | 534.5900 | 0.5346 | (3.043) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | | | Bond Future | 9.4329 | 96.2122 | 9.4424 | 96.1280 | 0.101 | 0.0000 | 0.0000 | 22,514 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.05 | Call | Bond Future | 5,746.7600 | 5.7468 | 5,645.9000 | 5.6459 | (1.755) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.05 | Put | Bond Future | 525.2900 | 0.5253 | 508.6100 | 0.5086 | (3.175) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.04 | Put | Bond Future | 538.1800 | 0.5382 | 521.4000 | 0.5214 | (3.118) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 02/08/2018 | 10.03 | Call | Bond Future | 5,610.8700 | 5.6109 | 5,509.9100 | 5.5099 | (1.799) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.09 | Put | Bond Future | 5,452.4600 | 5.4525 | 5,484.4100 | 5.4844 | 0.586 | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | | | Bond Future | 9.4894 | 97.9337 | 9.4992 | 97.8481 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.08 | Call | Bond Future | 1,822.1900 | 1.8222 | 1,769.0300 | 1.7690 | (2.917) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.08 | Put | Bond Future | 5,513.0300 | 5.5130 | 5,545.4500 | 5.5454 | 0.588 | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.10 | Put | Bond Future | 5,392.3700 | 5.3924 | 5,423.8500 | 5.4238 | 0.584 | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.09 | Call | Bond Future | 1,854.4400 | 1.8544 | 1,800.8100 | 1.8008 | (2.892) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.10 | Call | Bond Future | 1,887.0400 | 1.8870 | 1,832.9400 | 1.8329 | (2.867) | 0 | 0 | 5,900 |
| 2018/05/31 | 2040 | 01/11/2018 | 8.50 | Put | Bond Future | 9,834.6100 | 9.8346 | 9,895.1400 | 9.8951 | 0.615 | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 8.50 | Call | Bond Future | 516.9000 | 0.5169 | 491.8500 | 0.4919 | (4.846) | 0 | 0 | 5,900 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.07 | Call | Bond Future | 1,790.2600 | 1.7903 | 1,737.5900 | 1.7376 | (2.942) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 01/11/2018 | 9.07 | Put | Bond Future | 5,574.0700 | 5.5741 | 5,606.9800 | 5.6070 | 0.590 | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.13 | Call | Bond Future | 2,816.8200 | 2.8168 | 2,723.2900 | 2.7233 | (3.320) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.11 | Put | Bond Future | 6,694.8300 | 6.6948 | 6,689.3000 | 6.6893 | (0.083) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | | | Bond Future | 9.5528 | 95.3228 | 9.5629 | 95.2356 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.13 | Put | Bond Future | 6,581.3800 | 6.5814 | 6,574.9800 | 6.5750 | (0.097) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.11 | Call | Bond Future | 2,746.3900 | 2.7464 | 2,653.7300 | 2.6537 | (3.374) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.12 | Put | Bond Future | 6,637.9100 | 6.6379 | 6,631.9500 | 6.6320 | (0.090) | 0 | 0 | 0 |
| 2018/05/31 | 2040 | 07/02/2019 | 9.12 | Call | Bond Future | 2,781.4800 | 2.7815 | 2,688.3900 | 2.6884 | (3.347) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 02/08/2018 | 10.07 | Call | Bond Future | 5,680.0400 | 5.6800 | 5,555.0500 | 5.5550 | (2.201) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 02/08/2018 | | | Bond Future | 9.4766 | 93.2195 | 9.4862 | 93.1338 | 0.101 | 0.0000 | 0.0000 | 34,441 |
| 2018/05/31 | 2044 | 02/08/2018 | 10.05 | Call | Bond Future | 5,544.5800 | 5.5446 | 5,418.9500 | 5.4189 | (2.266) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 02/08/2018 | 10.05 | Put | Bond Future | 615.6200 | 0.6156 | 575.6900 | 0.5757 | (6.486) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 02/08/2018 | 10.07 | Put | Bond Future | 587.1600 | 0.5872 | 547.8700 | 0.5479 | (6.692) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 02/08/2018 | 10.06 | Call | Bond Future | 5,612.1700 | 5.6122 | 5,486.9100 | 5.4869 | (2.232) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | 2044 | 02/08/2018 | 10.06 | Put | Bond Future | 601.1900 | 0.6012 | 561.6300 | 0.5616 | (6.580) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.12 | Call | Bond Future | 1,848.8300 | 1.8488 | 1,824.3300 | 1.8243 | (1.325) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | | | Bond Future | 9.5316 | 94.8874 | 9.5414 | 94.8002 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.12 | Put | Bond Future | 5,637.7300 | 5.6377 | 5,700.4100 | 5.7004 | 1.112 | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.13 | Call | Bond Future | 1,881.5500 | 1.8816 | 1,856.9200 | 1.8569 | (1.309) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.14 | Put | Bond Future | 5,513.6900 | 5.5137 | 5,575.9000 | 5.5759 | 1.128 | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.13 | Put | Bond Future | 5,575.3500 | 5.5753 | 5,637.9000 | 5.6379 | 1.122 | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 01/11/2018 | 9.14 | Call | Bond Future | 1,914.8300 | 1.9148 | 1,889.8600 | 1.8899 | (1.304) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.18 | Put | Bond Future | 6,696.3900 | 6.6964 | 6,691.6500 | 6.6916 | (0.071) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | | | Bond Future | 9.5930 | 92.3427 | 9.6031 | 92.2540 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.17 | Call | Bond Future | 2,904.7700 | 2.9048 | 2,811.7100 | 2.8117 | (3.204) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.17 | Put | Bond Future | 6,754.2200 | 6.7542 | 6,749.9100 | 6.7499 | (0.064) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.18 | Call | Bond Future | 2,941.0000 | 2.9410 | 2,847.5100 | 2.8475 | (3.179) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.16 | Call | Bond Future | 2,868.4900 | 2.8685 | 2,775.8700 | 2.7759 | (3.229) | 0 | 0 | 0 |
| 2018/05/31 | 2044 | 07/02/2019 | 9.16 | Put | Bond Future | 6,812.1500 | 6.8122 | 6,808.2800 | 6.8083 | (0.057) | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.78 | Put | Bond Future | 7,967.4700 | 7.9675 | 7,730.7700 | 7.7308 | (2.971) | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | | | Bond Future | 120.8125 | 120.8125 | 121.0492 | 121.0492 | 0.196 | 0.0000 | 0.0000 | 10,876 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.78 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.77 | Put | Bond Future | 7,957.4700 | 7.9575 | 7,720.7700 | 7.7208 | (2.975) | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.79 | Put | Bond Future | 7,977.4700 | 7.9775 | 7,740.7700 | 7.7408 | (2.967) | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 02/08/2018 | 128.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2046 | 01/11/2018 | | | Bond Future | 121.3476 | 121.3476 | 121.5888 | 121.5888 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2046 | 07/02/2019 | | | Bond Future | 123.7274 | 123.7274 | 123.9736 | 123.9736 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.54 | Put | Bond Future | 11,423.8400 | 11.4238 | 10,874.0400 | 10.8740 | (4.813) | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.52 | Put | Bond Future | 11,403.8400 | 11.4038 | 10,854.0400 | 10.8540 | (4.821) | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | | | Bond Future | 126.1162 | 126.1162 | 126.6660 | 126.6660 | 0.436 | 0.0000 | 0.0000 | 9,567 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.53 | Put | Bond Future | 11,413.8400 | 11.4138 | 10,864.0400 | 10.8640 | (4.817) | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 02/08/2018 | 137.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | 2050 | 01/11/2018 | | | Bond Future | 128.3963 | 128.3963 | 128.9561 | 128.9561 | 0.436 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 2050 | 07/02/2019 | | | Bond Future | 129.1430 | 129.1430 | 129.7141 | 129.7141 | 0.442 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | AL37 | 02/08/2018 | | | Index Future | 589.0480 | 589.0480 | 588.9530 | 588.9530 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | AL37 | 01/11/2018 | | | Index Future | 599.5890 | 599.5890 | 599.4930 | 599.4930 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | AL37 | 07/02/2019 | | | Index Future | 611.2230 | 611.2230 | 611.1260 | 611.1260 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | AL7T | 02/08/2018 | | | Index Future | 687.6520 | 687.6520 | 687.4750 | 687.4750 | (0.026) | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | AL7T | 01/11/2018 | | | Index Future | 699.9580 | 699.9580 | 699.7780 | 699.7780 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | AL7T | 07/02/2019 | | | Index Future | 713.5390 | 713.5390 | 713.3570 | 713.3570 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | ALBI | 02/08/2018 | | | Index Future | 626.4180 | 626.4180 | 626.1340 | 626.1340 | (0.045) | 0.0000 | 0.0000 | 878 |
| 2018/05/31 | ALBI | 01/11/2018 | | | Index Future | 637.6280 | 637.6280 | 637.3400 | 637.3400 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | ALBI | 07/02/2019 | | | Index Future | 650.0000 | 650.0000 | 649.7070 | 649.7070 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | | | Bond Future | 130.2872 | 130.2872 | 130.6266 | 130.6266 | 0.261 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.93 | Put | Bond Future | 4,642.8400 | 4.6428 | 4,303.4300 | 4.3034 | (7.310) | 0 | 0 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.95 | Put | Bond Future | 4,662.8400 | 4.6628 | 4,323.4300 | 4.3234 | (7.279) | 0 | 0 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | EL28 | 02/08/2018 | 134.94 | Put | Bond Future | 4,652.8400 | 4.6528 | 4,313.4300 | 4.3134 | (7.295) | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.14 | Call | Bond Future | 2,966.6900 | 2.9667 | 2,910.9200 | 2.9109 | (1.880) | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | | | Bond Future | 10.6414 | 79.5832 | 10.6505 | 79.5274 | 0.086 | 0.0000 | 0.0000 | 9,466 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.15 | Call | Bond Future | 3,024.4400 | 3.0244 | 2,968.6700 | 2.9687 | (1.844) | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.16 | Call | Bond Future | 3,082.1300 | 3.0821 | 3,026.3600 | 3.0264 | (1.809) | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 02/08/2018 | 11.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | ES33 | 01/11/2018 | | | Bond Future | 10.7478 | 77.2188 | 10.7572 | 77.1622 | 0.088 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | ES33 | 07/02/2019 | | | Bond Future | 10.8691 | 78.7167 | 10.8789 | 78.6590 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | ES42 | 02/08/2018 | | | Bond Future | 10.8446 | 82.5345 | 10.8486 | 82.5063 | 0.037 | 0.0000 | 0.0000 | 7,957 |
| 2018/05/31 | ES42 | 01/11/2018 | | | Bond Future | 10.9472 | 79.7515 | 10.9514 | 79.7228 | 0.038 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | ES42 | 07/02/2019 | | | Bond Future | 11.0603 | 81.2981 | 11.0646 | 81.2690 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.72 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | | | GOVI | 622.4210 | 622.4210 | 622.1330 | 622.1330 | (0.046) | 0.0000 | 0.0000 | 472 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.71 | Call | GOVI | 167,110.0000 | 16.7110 | 164,230.0000 | 16.4230 | (1.723) | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.71 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.72 | Call | GOVI | 167,010.0000 | 16.7010 | 164,130.0000 | 16.4130 | (1.724) | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.70 | Call | GOVI | 167,210.0000 | 16.7210 | 164,330.0000 | 16.4330 | (1.722) | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 02/08/2018 | 605.70 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.50 | Put | GOVI | 199,410.0000 | 19.9410 | 202,330.0000 | 20.2330 | 1.464 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.49 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | | | GOVI | 633.5590 | 633.5590 | 633.2670 | 633.2670 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.50 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.49 | Put | GOVI | 199,310.0000 | 19.9310 | 202,230.0000 | 20.2230 | 1.465 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 01/11/2018 | 653.51 | Put | GOVI | 199,510.0000 | 19.9510 | 202,430.0000 | 20.2430 | 1.464 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.53 | Put | GOVI | 206,780.0000 | 20.6780 | 209,750.0000 | 20.9750 | 1.436 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | | | GOVI | 645.8520 | 645.8520 | 645.5550 | 645.5550 | (0.046) | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.52 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.52 | Put | GOVI | 206,680.0000 | 20.6680 | 209,650.0000 | 20.9650 | 1.437 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.53 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.51 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | GOVI | 07/02/2019 | 666.51 | Put | GOVI | 206,580.0000 | 20.6580 | 209,550.0000 | 20.9550 | 1.438 | 0 | 0 | 0 |
| 2018/05/31 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IGOV | 02/08/2018 | | | Index Future | 257.6830 | 257.6830 | 258.3870 | 258.3870 | 0.273 | 0.0000 | 0.0000 | 861 |
| 2018/05/31 | IGOV | 01/11/2018 | | | Index Future | 262.3430 | 262.3430 | 263.0600 | 263.0600 | 0.273 | 0.0000 | 0.0000 | 241 |
| 2018/05/31 | IGOV | 07/02/2019 | | | Index Future | 267.4880 | 267.4880 | 268.2200 | 268.2200 | 0.274 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9100 | 99.9100 | 99.9100 | 99.9100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS01 | 20/09/2018 | | | Interest Rate Swap | 100.0400 | 100.0400 | 100.0400 | 100.0400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS01 | 20/12/2018 | | | Interest Rate Swap | 100.5000 | 100.5000 | 100.5000 | 100.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS01 | 22/03/2019 | | | Interest Rate Swap | 99.5200 | 99.5200 | 99.5200 | 99.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS01 | 20/06/2019 | | | Interest Rate Swap | 100.2100 | 100.2100 | 100.2200 | 100.2200 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.5900 | 98.5900 | 98.5900 | 98.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.5100 | 98.5100 | 98.5100 | 98.5100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.8800 | 98.8800 | 98.8800 | 98.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.2600 | 99.2600 | 99.2700 | 99.2700 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.6700 | 99.6700 | 99.6700 | 99.6700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 20/09/2019 | | | Interest Rate Swap | 100.0700 | 100.0700 | 100.0800 | 100.0800 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 20/12/2019 | | | Interest Rate Swap | 101.0200 | 101.0200 | 101.0300 | 101.0300 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.7700 | 98.7700 | 98.7900 | 98.7900 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS02 | 22/06/2020 | | | Interest Rate Swap | 100.6500 | 100.6500 | 100.6700 | 100.6700 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.2100 | 96.2100 | 96.2300 | 96.2300 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.4000 | 95.4000 | 95.4300 | 95.4300 | 0.031 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.5700 | 94.5700 | 94.6000 | 94.6000 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.7200 | 94.7200 | 94.7600 | 94.7600 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.9000 | 96.9000 | 96.9300 | 96.9300 | 0.031 | 0.0000 | 0.0000 | 51 |
| 2018/05/31 | IS05 | 15/03/2022 | | | Interest Rate Swap | 97.0100 | 97.0100 | 97.0400 | 97.0400 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 21/06/2022 | | | Interest Rate Swap | 98.1900 | 98.1900 | 98.2300 | 98.2300 | 0.041 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 20/09/2022 | | | Interest Rate Swap | 100.3800 | 100.3800 | 100.4200 | 100.4200 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 20/12/2022 | | | Interest Rate Swap | 101.6300 | 101.6300 | 101.6600 | 101.6600 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 22/03/2023 | | | Interest Rate Swap | 96.7200 | 96.7200 | 96.7600 | 96.7600 | 0.041 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS05 | 20/06/2023 | | | Interest Rate Swap | 101.0300 | 101.0300 | 101.0700 | 101.0700 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 17/12/2025 | | | Interest Rate Swap | 94.6800 | 94.6800 | 94.7200 | 94.7200 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 16/03/2026 | | | Interest Rate Swap | 91.6700 | 91.6700 | 91.7100 | 91.7100 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 15/06/2026 | | | Interest Rate Swap | 90.3800 | 90.3800 | 90.4200 | 90.4200 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 21/09/2026 | | | Interest Rate Swap | 92.5100 | 92.5100 | 92.5500 | 92.5500 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 21/12/2026 | | | Interest Rate Swap | 96.2500 | 96.2500 | 96.3000 | 96.3000 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 15/03/2027 | | | Interest Rate Swap | 94.7800 | 94.7800 | 94.8200 | 94.8200 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 21/06/2027 | | | Interest Rate Swap | 96.8200 | 96.8200 | 96.8700 | 96.8700 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 20/09/2027 | | | Interest Rate Swap | 100.5200 | 100.5200 | 100.5700 | 100.5700 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 20/12/2027 | | | Interest Rate Swap | 100.8600 | 100.8600 | 100.9000 | 100.9000 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 22/03/2028 | | | Interest Rate Swap | 96.0700 | 96.0700 | 96.1200 | 96.1200 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | IS10 | 20/06/2028 | | | Interest Rate Swap | 101.5200 | 101.5200 | 101.5700 | 101.5700 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 6.8900 | 93.1100 | 6.8900 | 93.1100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 6.7700 | 93.2300 | 6.7700 | 93.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 6.8000 | 93.2000 | 6.8000 | 93.2000 | 0.000 | 0.0000 | 0.0000 | 35,000 |
| 2018/05/31 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 6.8600 | 93.1400 | 6.8600 | 93.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 6.9100 | 93.0900 | 6.9100 | 93.0900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 6.9200 | 93.0800 | 6.9200 | 93.0800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | 10.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | | | Bond Future | 7.9606 | 102.5679 | 7.9653 | 102.5502 | 0.059 | 0.0000 | 0.0000 | 33,849 |
| 2018/05/31 | R023 | 02/08/2018 | 10.40 | Call | Bond Future | 8,650.5200 | 8.6505 | 8,632.8300 | 8.6328 | (0.204) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | 10.41 | Call | Bond Future | 8,684.0300 | 8.6840 | 8,666.3400 | 8.6663 | (0.204) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | 10.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | 10.39 | Call | Bond Future | 8,616.9900 | 8.6170 | 8,599.3000 | 8.5993 | (0.205) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 02/08/2018 | 10.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | 10.58 | Call | Bond Future | 8,672.3600 | 8.6724 | 8,653.9900 | 8.6540 | (0.212) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | 10.57 | Put | Bond Future | 1.5100 | 0.0015 | 1.0300 | 0.0010 | (31.788) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | | | Bond Future | 8.0118 | 100.4772 | 8.0168 | 100.4592 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | 10.59 | Call | Bond Future | 8,704.2100 | 8.7042 | 8,685.8500 | 8.6859 | (0.211) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | 10.59 | Put | Bond Future | 1.4000 | 0.0014 | 0.9500 | 0.0010 | (32.143) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R023 | 01/11/2018 | 10.58 | Put | Bond Future | 1.4500 | 0.0014 | 0.9900 | 0.0010 | (31.724) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 01/11/2018 | 10.57 | Call | Bond Future | 8,640.5100 | 8.6405 | 8,622.1200 | 8.6221 | (0.213) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.59 | Call | Bond Future | 8,079.6800 | 8.0797 | 8,055.4800 | 8.0555 | (0.300) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | | | Bond Future | 8.0742 | 102.4263 | 8.0796 | 102.4082 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.57 | Call | Bond Future | 8,020.1700 | 8.0202 | 7,995.7600 | 7.9958 | (0.304) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.57 | Put | Bond Future | 28.9300 | 0.0289 | 22.6200 | 0.0226 | (21.811) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.59 | Put | Bond Future | 27.6700 | 0.0277 | 21.5700 | 0.0216 | (22.046) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.58 | Call | Bond Future | 8,049.9200 | 8.0499 | 8,025.6200 | 8.0256 | (0.302) | 0 | 0 | 0 |
| 2018/05/31 | R023 | 07/02/2019 | 10.58 | Put | Bond Future | 28.2900 | 0.0283 | 22.0900 | 0.0221 | (21.916) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | 9.42 | Call | Bond Future | 2,575.5800 | 2.5756 | 2,482.5500 | 2.4825 | (3.612) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | | | Bond Future | 9.2755 | 100.4912 | 9.2799 | 100.4548 | 0.048 | 0.0000 | 0.0000 | 66,917 |
| 2018/05/31 | R035 | 02/08/2018 | 9.42 | Put | Bond Future | 1,405.1500 | 1.4051 | 1,348.5600 | 1.3486 | (4.027) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | 9.43 | Call | Bond Future | 2,625.5700 | 2.6256 | 2,532.6100 | 2.5326 | (3.541) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | 9.44 | Put | Bond Future | 1,345.2700 | 1.3453 | 1,288.8400 | 1.2888 | (4.195) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | 9.43 | Put | Bond Future | 1,374.9400 | 1.3749 | 1,318.4200 | 1.3184 | (4.111) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 02/08/2018 | 9.44 | Call | Bond Future | 2,676.0000 | 2.6760 | 2,583.1300 | 2.5831 | (3.470) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.93 | Call | Bond Future | 1,616.6600 | 1.6167 | 1,606.6800 | 1.6067 | (0.617) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.92 | Put | Bond Future | 5,031.5900 | 5.0316 | 5,058.6000 | 5.0586 | 0.537 | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | | | Bond Future | 9.3363 | 97.7933 | 9.3409 | 97.7563 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.94 | Call | Bond Future | 1,646.0400 | 1.6460 | 1,635.6700 | 1.6357 | (0.630) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.94 | Put | Bond Future | 4,920.2000 | 4.9202 | 4,946.9000 | 4.9469 | 0.543 | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.93 | Put | Bond Future | 4,975.5600 | 4.9756 | 5,002.6500 | 5.0026 | 0.544 | 0 | 0 | 0 |
| 2018/05/31 | R035 | 01/11/2018 | 8.92 | Call | Bond Future | 1,587.8500 | 1.5878 | 1,577.7900 | 1.5778 | (0.634) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.98 | Call | Bond Future | 2,514.9800 | 2.5150 | 2,448.9200 | 2.4489 | (2.627) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | | | Bond Future | 9.4051 | 99.6903 | 9.4099 | 99.6527 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.96 | Call | Bond Future | 2,450.7900 | 2.4508 | 2,385.2600 | 2.3853 | (2.674) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.96 | Put | Bond Future | 6,081.6700 | 6.0817 | 6,053.7400 | 6.0537 | (0.459) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.98 | Put | Bond Future | 5,978.4100 | 5.9784 | 5,949.9500 | 5.9500 | (0.476) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.97 | Call | Bond Future | 2,482.9300 | 2.4829 | 2,417.1300 | 2.4171 | (2.650) | 0 | 0 | 0 |
| 2018/05/31 | R035 | 07/02/2019 | 8.97 | Put | Bond Future | 6,030.0300 | 6.0300 | 6,001.8300 | 6.0018 | (0.468) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.25 | Call | Bond Future | 540.9700 | 0.5410 | 489.5800 | 0.4896 | (9.500) | 0 | 0 | 3,020 |
| 2018/05/31 | R186 | 02/08/2018 | 8.48 | Put | Bond Future | 1,656.1700 | 1.6562 | 1,619.2800 | 1.6193 | (2.227) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | | | Bond Future | 8.5701 | 112.6919 | 8.5746 | 112.6636 | 0.052 | 0.0000 | 0.0000 | 102,667 |
| 2018/05/31 | R186 | 02/08/2018 | 8.50 | Call | Bond Future | 1,143.3600 | 1.1434 | 1,077.4800 | 1.0775 | (5.762) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.50 | Put | Bond Future | 1,587.6000 | 1.5876 | 1,549.9700 | 1.5500 | (2.370) | 0 | 0 | 2,500 |
| 2018/05/31 | R186 | 02/08/2018 | 8.47 | Call | Bond Future | 1,056.1100 | 1.0561 | 991.3700 | 0.9914 | (6.130) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.47 | Put | Bond Future | 1,691.2000 | 1.6912 | 1,654.7100 | 1.6547 | (2.158) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.25 | Put | Bond Future | 2,588.7700 | 2.5888 | 2,565.6300 | 2.5656 | (0.894) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 7.50 | Put | Bond Future | 7,054.2100 | 7.0542 | 7,078.6700 | 7.0787 | 0.347 | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.48 | Call | Bond Future | 1,084.7400 | 1.0847 | 1,019.6000 | 1.0196 | (6.005) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 7.50 | Call | Bond Future | 11.8600 | 0.0119 | 8.0700 | 0.0081 | (31.956) | 0 | 0 | 3,020 |
| 2018/05/31 | R186 | 02/08/2018 | 8.46 | Call | Bond Future | 1,027.7500 | 1.0278 | 963.4500 | 0.9634 | (6.256) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 02/08/2018 | 8.46 | Put | Bond Future | 1,726.5500 | 1.7266 | 1,690.5000 | 1.6905 | (2.088) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 9.14 | Call | Bond Future | 4,149.5400 | 4.1495 | 4,135.9900 | 4.1360 | (0.327) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 7.96 | Put | Bond Future | 4,820.8900 | 4.8209 | 4,843.3500 | 4.8433 | 0.466 | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.54 | Put | Bond Future | 2,443.2700 | 2.4433 | 2,460.1000 | 2.4601 | 0.689 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R186 | 01/11/2018 | | | Bond Future | 8.6284 | 114.7083 | 8.6330 | 114.6798 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.46 | Put | Bond Future | 2,708.2400 | 2.7082 | 2,725.5800 | 2.7256 | 0.640 | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.46 | Call | Bond Future | 1,665.6500 | 1.6656 | 1,654.4400 | 1.6544 | (0.673) | 0 | 0 | 5,000 |
| 2018/05/31 | R186 | 01/11/2018 | 8.53 | Call | Bond Future | 1,867.5000 | 1.8675 | 1,856.2200 | 1.8562 | (0.604) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.53 | Put | Bond Future | 2,475.0800 | 2.4751 | 2,492.3500 | 2.4924 | 0.698 | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 9.14 | Put | Bond Future | 1,058.4500 | 1.0584 | 1,073.4500 | 1.0734 | 1.417 | 0 | 0 | 5,000 |
| 2018/05/31 | R186 | 01/11/2018 | 7.96 | Call | Bond Future | 605.7900 | 0.6058 | 599.7000 | 0.5997 | (1.005) | 0 | 0 | 5,000 |
| 2018/05/31 | R186 | 01/11/2018 | 8.54 | Call | Bond Future | 1,897.6500 | 1.8976 | 1,885.9300 | 1.8859 | (0.618) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.52 | Call | Bond Future | 1,837.9000 | 1.8379 | 1,826.4600 | 1.8265 | (0.622) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 01/11/2018 | 8.52 | Put | Bond Future | 2,507.4900 | 2.5075 | 2,524.6000 | 2.5246 | 0.682 | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.21 | Put | Bond Future | 4,516.1800 | 4.5162 | 4,492.4300 | 4.4924 | (0.526) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.20 | Call | Bond Future | 1,548.5000 | 1.5485 | 1,495.9900 | 1.4960 | (3.391) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | | | Bond Future | 8.6947 | 111.6283 | 8.6996 | 111.5993 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.21 | Call | Bond Future | 1,570.9700 | 1.5710 | 1,518.2000 | 1.5182 | (3.359) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.20 | Put | Bond Future | 4,555.5400 | 4.5555 | 4,532.0500 | 4.5320 | (0.516) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.22 | Call | Bond Future | 1,593.6400 | 1.5936 | 1,540.6100 | 1.5406 | (3.328) | 0 | 0 | 0 |
| 2018/05/31 | R186 | 07/02/2019 | 8.22 | Put | Bond Future | 4,477.0600 | 4.4771 | 4,453.0500 | 4.4531 | (0.536) | 0 | 0 | 0 |
| 2018/05/31 | R197 | 02/08/2018 | | | Bond Future | 302.8455 | 302.8455 | 303.6492 | 303.6492 | 0.265 | 0.0000 | 0.0000 | 2,388 |
| 2018/05/31 | R197 | 01/11/2018 | | | Bond Future | 308.3211 | 308.3211 | 309.1399 | 309.1399 | 0.266 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R197 | 07/02/2019 | | | Bond Future | 307.0115 | 307.0115 | 307.8467 | 307.8467 | 0.272 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R202 | 02/08/2018 | | | Bond Future | 241.1980 | 241.1980 | 241.4923 | 241.4923 | 0.122 | 0.0000 | 0.0000 | 21,940 |
| 2018/05/31 | R202 | 01/11/2018 | | | Bond Future | 245.5592 | 245.5592 | 245.8591 | 245.8591 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R202 | 07/02/2019 | | | Bond Future | 246.4677 | 246.4677 | 246.7740 | 246.7740 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | 8.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | | | Bond Future | 6.4932 | 101.5433 | 6.4815 | 101.5476 | (0.179) | 0.0000 | 0.0000 | 10,173 |
| 2018/05/31 | R204 | 02/08/2018 | 8.98 | Call | Bond Future | 910.4400 | 0.9104 | 914.7200 | 0.9147 | 0.470 | 0 | 0 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | 8.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | 8.99 | Call | Bond Future | 914.0700 | 0.9141 | 918.3500 | 0.9183 | 0.468 | 0 | 0 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | 8.97 | Call | Bond Future | 906.8200 | 0.9068 | 911.1000 | 0.9111 | 0.472 | 0 | 0 | 0 |
| 2018/05/31 | R204 | 02/08/2018 | 8.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | 6.86 | Put | Bond Future | 724.1100 | 0.7241 | 742.3000 | 0.7423 | 2.512 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | 6.85 | Call | Bond Future | 4.5100 | 0.0045 | 1.1000 | 0.0011 | (75.610) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | | | Bond Future | 7.3942 | 100.2527 | 7.4105 | 100.2308 | 0.221 | 0.0000 | 0.0000 | 20,979 |
| 2018/05/31 | R207 | 02/08/2018 | 6.86 | Call | Bond Future | 5.0200 | 0.0050 | 1.2800 | 0.0013 | (74.502) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | 6.85 | Put | Bond Future | 737.1300 | 0.7371 | 755.6500 | 0.7556 | 2.512 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | 6.87 | Call | Bond Future | 5.5800 | 0.0056 | 1.4800 | 0.0015 | (73.477) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 02/08/2018 | 6.87 | Put | Bond Future | 711.1500 | 0.7111 | 728.9800 | 0.7290 | 2.507 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.76 | Put | Bond Future | 763.8900 | 0.7639 | 772.8800 | 0.7729 | 1.177 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | | | Bond Future | 7.4142 | 102.0466 | 7.4340 | 102.0244 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.75 | Call | Bond Future | 25.9700 | 0.0260 | 13.2300 | 0.0132 | (49.057) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.75 | Put | Bond Future | 773.8800 | 0.7739 | 783.3300 | 0.7833 | 1.221 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.76 | Call | Bond Future | 27.3000 | 0.0273 | 14.1000 | 0.0141 | (48.352) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.74 | Call | Bond Future | 24.6800 | 0.0247 | 12.4000 | 0.0124 | (49.757) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 01/11/2018 | 6.74 | Put | Bond Future | 783.9100 | 0.7839 | 793.8200 | 0.7938 | 1.264 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R207 | 07/02/2019 | 6.52 | Call | Bond Future | 29.6200 | 0.0296 | 18.8200 | 0.0188 | (36.462) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | 6.51 | Put | Bond Future | 853.1100 | 0.8531 | 865.0600 | 0.8651 | 1.401 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | | | Bond Future | 7.4452 | 100.3811 | 7.4709 | 100.3586 | 0.345 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | 6.53 | Call | Bond Future | 30.8100 | 0.0308 | 19.7100 | 0.0197 | (36.027) | 0 | 0 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | 6.53 | Put | Bond Future | 837.5600 | 0.8376 | 848.9600 | 0.8490 | 1.361 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | 6.52 | Put | Bond Future | 845.2400 | 0.8452 | 856.9400 | 0.8569 | 1.384 | 0 | 0 | 0 |
| 2018/05/31 | R207 | 07/02/2019 | 6.51 | Call | Bond Future | 28.6200 | 0.0286 | 18.0700 | 0.0181 | (36.862) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | 7.14 | Call | Bond Future | 25.4800 | 0.0255 | 13.6800 | 0.0137 | (46.311) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | 7.12 | Call | Bond Future | 21.7200 | 0.0217 | 11.3300 | 0.0113 | (47.836) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | | | Bond Future | 7.6381 | 100.2729 | 7.6537 | 100.2366 | 0.204 | 0.0000 | 0.0000 | 29,596 |
| 2018/05/31 | R208 | 02/08/2018 | 7.12 | Put | Bond Future | 1,236.9700 | 1.2370 | 1,262.8300 | 1.2628 | 2.091 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | 7.14 | Put | Bond Future | 1,193.4800 | 1.1935 | 1,217.9300 | 1.2179 | 2.049 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | 7.13 | Call | Bond Future | 23.5600 | 0.0236 | 12.4400 | 0.0124 | (47.199) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 02/08/2018 | 7.13 | Put | Bond Future | 1,215.1800 | 1.2152 | 1,240.3100 | 1.2403 | 2.068 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.11 | Put | Bond Future | 1,339.0500 | 1.3391 | 1,338.1200 | 1.3381 | (0.069) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | | | Bond Future | 7.6828 | 98.6676 | 7.7001 | 98.6308 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.11 | Call | Bond Future | 111.2100 | 0.1112 | 73.4700 | 0.0735 | (33.936) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.12 | Call | Bond Future | 115.4600 | 0.1155 | 76.8600 | 0.0769 | (33.431) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.10 | Put | Bond Future | 1,356.5300 | 1.3565 | 1,356.4500 | 1.3565 | (0.006) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.12 | Put | Bond Future | 1,321.7000 | 1.3217 | 1,319.9100 | 1.3199 | (0.135) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 01/11/2018 | 7.10 | Call | Bond Future | 107.0800 | 0.1071 | 70.1900 | 0.0702 | (34.451) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.07 | Call | Bond Future | 172.4700 | 0.1725 | 137.1900 | 0.1372 | (20.456) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.08 | Put | Bond Future | 1,446.1300 | 1.4461 | 1,447.7300 | 1.4477 | 0.111 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.06 | Put | Bond Future | 1,475.5400 | 1.4755 | 1,478.1600 | 1.4782 | 0.178 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | | | Bond Future | 7.7400 | 100.5816 | 7.7596 | 100.5442 | 0.253 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.07 | Put | Bond Future | 1,460.6700 | 1.4607 | 1,462.7900 | 1.4628 | 0.145 | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.08 | Call | Bond Future | 177.3100 | 0.1773 | 141.5100 | 0.1415 | (20.191) | 0 | 0 | 0 |
| 2018/05/31 | R208 | 07/02/2019 | 7.06 | Call | Bond Future | 167.9500 | 0.1680 | 133.1700 | 0.1332 | (20.709) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 9.66 | Call | Bond Future | 3,259.5300 | 3.2595 | 3,158.2200 | 3.1582 | (3.108) | 0 | 0 | 435 |
| 2018/05/31 | R209 | 02/08/2018 | 8.96 | Put | Bond Future | 2,928.2400 | 2.9282 | 2,922.5300 | 2.9225 | (0.195) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 8.49 | Call | Bond Future | 101.4200 | 0.1014 | 79.3200 | 0.0793 | (21.791) | 0 | 0 | 500 |
| 2018/05/31 | R209 | 02/08/2018 | 8.46 | Put | Bond Future | 6,063.6100 | 6.0636 | 6,110.1800 | 6.1102 | 0.768 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.38 | Call | Bond Future | 7,175.1100 | 7.1751 | 7,095.2500 | 7.0952 | (1.113) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 9.21 | Call | Bond Future | 1,369.8100 | 1.3698 | 1,275.9100 | 1.2759 | (6.855) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.39 | Put | Bond Future | 98.1900 | 0.0982 | 84.9200 | 0.0849 | (13.515) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | | | Bond Future | 9.2773 | 76.1424 | 9.2869 | 76.0761 | 0.103 | 0.0000 | 0.0000 | 76,685 |
| 2018/05/31 | R209 | 02/08/2018 | 10.21 | Call | Bond Future | 6,219.5300 | 6.2195 | 6,134.4500 | 6.1345 | (1.368) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.21 | Put | Bond Future | 168.9400 | 0.1689 | 150.1400 | 0.1501 | (11.128) | 0 | 0 | 435 |
| 2018/05/31 | R209 | 02/08/2018 | 8.96 | Call | Bond Future | 687.6200 | 0.6876 | 615.6300 | 0.6156 | (10.469) | 0 | 0 | 5,000 |
| 2018/05/31 | R209 | 02/08/2018 | 9.43 | Call | Bond Future | 2,201.0700 | 2.2011 | 2,099.1600 | 2.0992 | (4.630) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 9.43 | Put | Bond Future | 1,157.1900 | 1.1572 | 1,121.5600 | 1.1216 | (3.079) | 0 | 0 | 5,000 |
| 2018/05/31 | R209 | 02/08/2018 | 10.84 | Call | Bond Future | 9,746.0800 | 9.7461 | 9,675.9100 | 9.6759 | (0.720) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.84 | Put | Bond Future | 18.4000 | 0.0184 | 14.5100 | 0.0145 | (21.141) | 0 | 0 | 435 |
| 2018/05/31 | R209 | 02/08/2018 | 8.83 | Call | Bond Future | 444.0600 | 0.4441 | 386.2900 | 0.3863 | (13.010) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 8.83 | Put | Bond Future | 3,631.3400 | 3.6313 | 3,639.8500 | 3.6399 | 0.234 | 0 | 0 | 500 |
| 2018/05/31 | R209 | 02/08/2018 | 8.49 | Put | Bond Future | 5,846.8200 | 5.8468 | 5,891.0000 | 5.8910 | 0.756 | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R209 | 02/08/2018 | 9.21 | Put | Bond Future | 1,836.9700 | 1.8370 | 1,809.3500 | 1.8094 | (1.504) | 0 | 0 | 500 |
| 2018/05/31 | R209 | 02/08/2018 | 9.66 | Put | Bond Future | 683.8000 | 0.6838 | 648.7700 | 0.6488 | (5.123) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 8.46 | Call | Bond Future | 86.6300 | 0.0866 | 66.9200 | 0.0669 | (22.752) | 0 | 0 | 5,000 |
| 2018/05/31 | R209 | 02/08/2018 | 10.38 | Put | Bond Future | 101.5800 | 0.1016 | 88.0000 | 0.0880 | (13.369) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.39 | Call | Bond Future | 7,231.1700 | 7.2312 | 7,151.6200 | 7.1516 | (1.100) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.40 | Call | Bond Future | 7,287.2500 | 7.2873 | 7,207.9900 | 7.2080 | (1.088) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 02/08/2018 | 10.40 | Put | Bond Future | 94.9000 | 0.0949 | 81.9200 | 0.0819 | (13.678) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,016.00 | Call | Bond Future | 73,469.2400 | 73.4692 | 73,401.9100 | 73.4019 | (0.092) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,015.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 9.34 | Put | Bond Future | 2,560.1400 | 2.5601 | 2,596.8700 | 2.5969 | 1.435 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 10.00 | Call | Bond Future | 5,443.1500 | 5.4432 | 5,400.8900 | 5.4009 | (0.776) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 9.97 | Call | Bond Future | 5,300.1500 | 5.3001 | 5,258.7900 | 5.2588 | (0.780) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | | | Bond Future | 9.3315 | 74.3571 | 9.3413 | 74.2898 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,016.01 | Call | Bond Future | 73,469.2400 | 73.4692 | 73,401.9100 | 73.4019 | (0.092) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,016.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,016.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 1,015.99 | Call | Bond Future | 73,469.2300 | 73.4692 | 73,401.9000 | 73.4019 | (0.092) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 9.34 | Call | Bond Future | 2,618.2500 | 2.6182 | 2,587.6500 | 2.5876 | (1.169) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 10.00 | Put | Bond Future | 1,075.2100 | 1.0752 | 1,100.2800 | 1.1003 | 2.332 | 0 | 0 | 5,850 |
| 2018/05/31 | R209 | 01/11/2018 | 9.97 | Put | Bond Future | 1,119.9200 | 1.1199 | 1,145.8900 | 1.1459 | 2.319 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 9.94 | Call | Bond Future | 5,158.2900 | 5.1583 | 5,117.5300 | 5.1175 | (0.790) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 9.94 | Put | Bond Future | 1,166.5300 | 1.1665 | 1,193.1000 | 1.1931 | 2.278 | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 10.57 | Call | Bond Future | 8,255.4100 | 8.2554 | 8,183.6700 | 8.1837 | (0.869) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 01/11/2018 | 10.57 | Put | Bond Future | 459.9500 | 0.4599 | 455.5400 | 0.4555 | (0.959) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.97 | Put | Bond Future | 5,081.0600 | 5.0811 | 5,073.5800 | 5.0736 | (0.147) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | | | Bond Future | 9.3914 | 75.7994 | 9.4015 | 75.7309 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.96 | Call | Bond Future | 2,125.8400 | 2.1258 | 2,050.1600 | 2.0502 | (3.560) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.96 | Put | Bond Future | 5,125.0700 | 5.1251 | 5,117.9500 | 5.1180 | (0.139) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.97 | Call | Bond Future | 2,153.3500 | 2.1534 | 2,077.3100 | 2.0773 | (3.531) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.95 | Call | Bond Future | 2,098.5200 | 2.0985 | 2,023.2000 | 2.0232 | (3.589) | 0 | 0 | 0 |
| 2018/05/31 | R209 | 07/02/2019 | 8.95 | Put | Bond Future | 5,169.3700 | 5.1694 | 5,162.6100 | 5.1626 | (0.131) | 0 | 0 | 0 |
| 2018/05/31 | R210 | 02/08/2018 | | | Bond Future | 189.5741 | 189.5741 | 190.0629 | 190.0629 | 0.258 | 0.0000 | 0.0000 | 2,159 |
| 2018/05/31 | R210 | 01/11/2018 | | | Bond Future | 190.5015 | 190.5015 | 190.9994 | 190.9994 | 0.261 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R210 | 07/02/2019 | | | Bond Future | 194.2375 | 194.2375 | 194.7455 | 194.7455 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R212 | 02/08/2018 | | | Bond Future | 154.8435 | 154.8435 | 155.0032 | 155.0032 | 0.103 | 0.0000 | 0.0000 | 4,575 |
| 2018/05/31 | R212 | 01/11/2018 | | | Bond Future | 157.6430 | 157.6430 | 157.8058 | 157.8058 | 0.103 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R212 | 07/02/2019 | | | Bond Future | 158.5810 | 158.5810 | 158.7472 | 158.7472 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | 9.06 | Call | Bond Future | 1,472.0800 | 1.4721 | 1,398.6400 | 1.3986 | (4.989) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | 9.05 | Put | Bond Future | 1,564.8100 | 1.5648 | 1,521.3200 | 1.5213 | (2.779) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | | | Bond Future | 9.0691 | 87.7051 | 9.0736 | 87.6754 | 0.050 | 0.0000 | 0.0000 | 30,574 |
| 2018/05/31 | R213 | 02/08/2018 | 9.07 | Call | Bond Future | 1,506.3400 | 1.5063 | 1,432.6900 | 1.4327 | (4.889) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | 9.07 | Put | Bond Future | 1,500.3900 | 1.5004 | 1,456.4500 | 1.4565 | (2.929) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | 9.06 | Put | Bond Future | 1,532.3500 | 1.5324 | 1,488.6200 | 1.4886 | (2.854) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 02/08/2018 | 9.05 | Call | Bond Future | 1,438.2500 | 1.4382 | 1,365.0500 | 1.3650 | (5.090) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | 8.65 | Call | Bond Future | 1,091.7600 | 1.0918 | 1,084.6100 | 1.0846 | (0.655) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R213 | 01/11/2018 | 8.64 | Put | Bond Future | 4,336.9300 | 4.3369 | 4,360.0100 | 4.3600 | 0.532 | 0 | 0 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | | | Bond Future | 9.1284 | 85.7283 | 9.1330 | 85.6981 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | 8.66 | Call | Bond Future | 1,113.2000 | 1.1132 | 1,105.9300 | 1.1059 | (0.653) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | 8.66 | Put | Bond Future | 4,242.6700 | 4.2427 | 4,265.5100 | 4.2655 | 0.538 | 0 | 0 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | 8.65 | Put | Bond Future | 4,289.7300 | 4.2897 | 4,312.6900 | 4.3127 | 0.535 | 0 | 0 | 0 |
| 2018/05/31 | R213 | 01/11/2018 | 8.64 | Call | Bond Future | 1,070.3900 | 1.0704 | 1,063.3600 | 1.0634 | (0.657) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.68 | Call | Bond Future | 1,752.9800 | 1.7530 | 1,699.0100 | 1.6990 | (3.079) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | | | Bond Future | 9.1959 | 87.3913 | 9.2007 | 87.3607 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.68 | Put | Bond Future | 5,147.1000 | 5.1471 | 5,123.7400 | 5.1237 | (0.454) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.69 | Call | Bond Future | 1,777.2800 | 1.7773 | 1,723.0600 | 1.7231 | (3.051) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.70 | Put | Bond Future | 5,060.9300 | 5.0609 | 5,037.0700 | 5.0371 | (0.471) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.69 | Put | Bond Future | 5,103.8800 | 5.1039 | 5,080.2700 | 5.0803 | (0.463) | 0 | 0 | 0 |
| 2018/05/31 | R213 | 07/02/2019 | 8.70 | Call | Bond Future | 1,801.7800 | 1.8018 | 1,747.3100 | 1.7473 | (3.023) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | 8.96 | Call | Bond Future | 448.1000 | 0.4481 | 410.9500 | 0.4109 | (8.291) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | | | Bond Future | 9.4220 | 75.6891 | 9.4265 | 75.6565 | 0.048 | 0.0000 | 0.0000 | 31,259 |
| 2018/05/31 | R214 | 02/08/2018 | 8.94 | Call | Bond Future | 416.1200 | 0.4161 | 380.5000 | 0.3805 | (8.560) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | 8.94 | Put | Bond Future | 4,044.6400 | 4.0446 | 4,041.6800 | 4.0417 | (0.073) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | 8.96 | Put | Bond Future | 3,920.4100 | 3.9204 | 3,915.9200 | 3.9159 | (0.115) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | 8.95 | Call | Bond Future | 431.8600 | 0.4319 | 395.5200 | 0.3955 | (8.415) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 02/08/2018 | 8.95 | Put | Bond Future | 3,982.2100 | 3.9822 | 3,978.5300 | 3.9785 | (0.092) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 8.99 | Put | Bond Future | 4,893.9900 | 4.8940 | 4,899.1800 | 4.8992 | 0.106 | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 8.98 | Call | Bond Future | 1,239.4300 | 1.2394 | 1,211.7600 | 1.2118 | (2.232) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | | | Bond Future | 9.4771 | 73.7506 | 9.4818 | 73.7174 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 8.99 | Call | Bond Future | 1,263.2300 | 1.2632 | 1,235.3100 | 1.2353 | (2.210) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 8.98 | Put | Bond Future | 4,947.7000 | 4.9477 | 4,953.1400 | 4.9531 | 0.110 | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 9.00 | Call | Bond Future | 1,287.4800 | 1.2875 | 1,259.3100 | 1.2593 | (2.188) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 01/11/2018 | 9.00 | Put | Bond Future | 4,840.8400 | 4.8408 | 4,845.7800 | 4.8458 | 0.102 | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.05 | Put | Bond Future | 5,688.9100 | 5.6889 | 5,690.5300 | 5.6905 | 0.028 | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | | | Bond Future | 9.5391 | 75.1812 | 9.5439 | 75.1476 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.04 | Call | Bond Future | 2,058.4300 | 2.0584 | 2,026.3400 | 2.0263 | (1.559) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.04 | Put | Bond Future | 5,738.0000 | 5.7380 | 5,739.5600 | 5.7396 | 0.027 | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.05 | Call | Bond Future | 2,085.9400 | 2.0859 | 2,053.9100 | 2.0539 | (1.536) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.03 | Call | Bond Future | 2,030.9000 | 2.0309 | 1,999.2200 | 1.9992 | (1.560) | 0 | 0 | 0 |
| 2018/05/31 | R214 | 07/02/2019 | 9.03 | Put | Bond Future | 5,787.1900 | 5.7872 | 5,789.1600 | 5.7892 | 0.034 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | 8.98 | Call | Bond Future | 598.5000 | 0.5985 | 542.1000 | 0.5421 | (9.424) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | 8.97 | Put | Bond Future | 5,207.6200 | 5.2076 | 5,241.5800 | 5.2416 | 0.652 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | | | Bond Future | 9.4473 | 96.8938 | 9.4569 | 96.8046 | 0.102 | 0.0000 | 0.0000 | 99,820 |
| 2018/05/31 | R248 | 02/08/2018 | 8.99 | Call | Bond Future | 620.1500 | 0.6202 | 562.6000 | 0.5626 | (9.280) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | 8.99 | Put | Bond Future | 5,048.4300 | 5.0484 | 5,080.0900 | 5.0801 | 0.627 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | 8.98 | Put | Bond Future | 5,127.6700 | 5.1277 | 5,160.4800 | 5.1605 | 0.640 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 02/08/2018 | 8.97 | Call | Bond Future | 577.3900 | 0.5774 | 522.1400 | 0.5221 | (9.569) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | 9.03 | Call | Bond Future | 1,728.6000 | 1.7286 | 1,678.7600 | 1.6788 | (2.883) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | | | Bond Future | 9.5028 | 94.1948 | 9.5127 | 94.1041 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | 9.01 | Call | Bond Future | 1,665.8300 | 1.6658 | 1,616.9900 | 1.6170 | (2.932) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | 9.01 | Put | Bond Future | 6,400.2700 | 6.4003 | 6,442.1600 | 6.4422 | 0.655 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | 9.03 | Put | Bond Future | 6,262.8300 | 6.2628 | 6,303.7200 | 6.3037 | 0.653 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2018/05/31 | R248 | 01/11/2018 | 9.02 | Call | Bond Future | 1,697.0400 | 1.6970 | 1,647.6900 | 1.6477 | (2.908) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 01/11/2018 | 9.02 | Put | Bond Future | 6,331.2900 | 6.3313 | 6,372.6700 | 6.3727 | 0.654 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.06 | Put | Bond Future | 7,483.2800 | 7.4833 | 7,485.9000 | 7.4859 | 0.035 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | | | Bond Future | 9.5652 | 96.0220 | 9.5754 | 95.9297 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.06 | Call | Bond Future | 2,685.5500 | 2.6856 | 2,595.8400 | 2.5958 | (3.340) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.05 | Put | Bond Future | 7,547.0300 | 7.5470 | 7,550.1300 | 7.5501 | 0.041 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.07 | Call | Bond Future | 2,721.3600 | 2.7214 | 2,631.1700 | 2.6312 | (3.314) | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.07 | Put | Bond Future | 7,419.9700 | 7.4200 | 7,422.1100 | 7.4221 | 0.029 | 0 | 0 | 0 |
| 2018/05/31 | R248 | 07/02/2019 | 9.05 | Call | Bond Future | 2,650.0100 | 2.6500 | 2,560.7800 | 2.5608 | (3.367) | 0 | 0 | 0 |

Total

897762