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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2017 TO 23/05/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/05/23 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0908 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | | | Bond Future | 129.1787 | 129.1787 | 129.2054 | 129.2054 | 0.021 | 0.0000 | 0.0000 | 2,414 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.96 | Put | Bond Future | 4,781.2900 | 4.7813 | 4,754.5900 | 4.7546 | (0.558) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.98 | Put | Bond Future | 4,801.2900 | 4.8013 | 4,774.5900 | 4.7746 | (0.556) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.97 | Put | Bond Future | 4,791.2900 | 4.7913 | 4,764.5900 | 4.7646 | (0.557) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 03/08/2017 | 133.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | | | Bond Future | 131.6848 | 131.6848 | 131.7124 | 131.7124 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.96 | Put | Bond Future | 1,275.2200 | 1.2752 | 1,247.5700 | 1.2476 | (2.168) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.98 | Put | Bond Future | 1,295.2200 | 1.2952 | 1,267.5700 | 1.2676 | (2.135) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 02/11/2017 | 132.97 | Put | Bond Future | 1,285.2200 | 1.2852 | 1,257.5700 | 1.2576 | (2.151) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 925.5600 | 0.9256 | 898.7900 | 0.8988 | (2.892) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | | | Bond Future | 132.9644 | 132.9644 | 132.9912 | 132.9912 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 915.5600 | 0.9156 | 888.7900 | 0.8888 | (2.924) | 0 | 0 | 0 |
| 2017/05/23 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 935.5600 | 0.9356 | 908.7900 | 0.9088 | (2.861) | 0 | 0 | 0 |
| 2017/05/23 | 2029 | 01/02/2018 | | | Bond Future | 104.1595 | 104.1595 | 104.1802 | 104.1802 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.33 | Call | Bond Future | 1,436.8000 | 1.4368 | 1,798.2600 | 1.7983 | 25.157 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | | | Bond Future | 9.1207 | 91.9206 | 9.0687 | 92.2820 | (0.570) | 0.0000 | 0.0000 | 32,213 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.34 | Call | Bond Future | 1,504.6700 | 1.5047 | 1,866.1300 | 1.8661 | 24.023 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.35 | Call | Bond Future | 1,572.4600 | 1.5725 | 1,933.9200 | 1.9339 | 22.987 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 03/08/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | | | Bond Future | 9.1632 | 93.6790 | 9.1094 | 94.0476 | (0.586) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.34 | Call | Bond Future | 1,198.9500 | 1.1989 | 1,567.5700 | 1.5676 | 30.745 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.35 | Call | Bond Future | 1,266.1100 | 1.2661 | 1,634.7300 | 1.6347 | 29.114 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 02/11/2017 | 9.36 | Call | Bond Future | 1,333.1900 | 1.3332 | 1,701.8100 | 1.7018 | 27.649 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | | | Bond Future | 9.2038 | 91.4999 | 9.1483 | 91.8751 | (0.603) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 1,177.7100 | 1.1777 | 1,552.8400 | 1.5528 | 31.852 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 1,243.9100 | 1.2439 | 1,619.0400 | 1.6190 | 30.157 | 0 | 0 | 0 |
| 2017/05/23 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 1,111.4500 | 1.1114 | 1,486.5800 | 1.4866 | 33.751 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.43 | Put | Bond Future | 1,370.0700 | 1.3701 | 1,196.1500 | 1.1961 | (12.694) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | | | Bond Future | 9.2794 | 94.7566 | 9.2224 | 95.1826 | (0.614) | 0.0000 | 0.0000 | 26,671 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.45 | Put | Bond Future | 1,311.6800 | 1.3117 | 1,142.9100 | 1.1429 | (12.867) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.44 | Put | Bond Future | 1,340.6400 | 1.3406 | 1,169.3000 | 1.1693 | (12.780) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.44 | Call | Bond Future | 2,527.2400 | 2.5272 | 2,781.9500 | 2.7819 | 10.079 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.45 | Call | Bond Future | 2,571.4200 | 2.5714 | 2,828.7000 | 2.8287 | 10.005 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 03/08/2017 | 9.43 | Call | Bond Future | 2,483.4400 | 2.4834 | 2,735.5700 | 2.7356 | 10.152 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | | | Bond Future | 9.3264 | 92.4114 | 9.2676 | 92.8459 | (0.631) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.48 | Put | Bond Future | 2,364.4500 | 2.3644 | 2,177.0500 | 2.1771 | (7.926) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.50 | Put | Bond Future | 2,301.8300 | 2.3018 | 2,117.8300 | 2.1178 | (7.994) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.49 | Put | Bond Future | 2,332.9900 | 2.3330 | 2,147.2800 | 2.1473 | (7.960) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.48 | Call | Bond Future | 3,484.9400 | 3.4849 | 3,732.0100 | 3.7320 | 7.090 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.49 | Call | Bond Future | 3,525.7500 | 3.5257 | 3,774.5100 | 3.7745 | 7.056 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 02/11/2017 | 9.50 | Call | Bond Future | 3,566.7900 | 3.5668 | 3,817.2600 | 3.8173 | 7.022 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 3,020.8600 | 3.0209 | 2,830.1800 | 2.8302 | (6.312) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | | | Bond Future | 9.3716 | 94.2127 | 9.3109 | 94.6549 | (0.647) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 2,960.0300 | 2.9600 | 2,772.0500 | 2.7720 | (6.351) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 2,990.4700 | 2.9905 | 2,801.1400 | 2.8011 | (6.331) | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 4,304.5500 | 4.3045 | 4,556.1200 | 4.5561 | 5.844 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 4,345.3400 | 4.3453 | 4,598.2600 | 4.5983 | 5.820 | 0 | 0 | 0 |
| 2017/05/23 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 4,386.0000 | 4.3860 | 4,640.2700 | 4.6403 | 5.797 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.14 | Put | Bond Future | 6,960.7200 | 6.9607 | 6,938.9900 | 6.9390 | (0.312) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | | | Bond Future | 106.1793 | 106.1793 | 106.2010 | 106.2010 | 0.020 | 0.0000 | 0.0000 | 6,134 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.13 | Put | Bond Future | 6,950.7200 | 6.9507 | 6,928.9900 | 6.9290 | (0.313) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 03/08/2017 | 113.12 | Put | Bond Future | 6,940.7200 | 6.9407 | 6,918.9900 | 6.9190 | (0.313) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | | | Bond Future | 107.1624 | 107.1624 | 107.1848 | 107.1848 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.07 | Put | Bond Future | 2,907.6100 | 2.9076 | 2,885.1600 | 2.8852 | (0.772) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.09 | Put | Bond Future | 2,927.6100 | 2.9276 | 2,905.1600 | 2.9052 | (0.767) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.08 | Put | Bond Future | 2,917.6100 | 2.9176 | 2,895.1600 | 2.8952 | (0.769) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | | | Bond Future | 109.3040 | 109.3040 | 109.3258 | 109.3258 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 336.0000 | 0.3360 | 314.2200 | 0.3142 | (6.482) | 0 | 0 | 0 |
| 2017/05/23 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 356.0000 | 0.3560 | 334.2200 | 0.3342 | (6.118) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 346.0000 | 0.3460 | 324.2200 | 0.3242 | (6.295) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.57 | Call | Bond Future | 2,195.9300 | 2.1959 | 2,408.5300 | 2.4085 | 9.682 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | | | Bond Future | 9.5543 | 90.9375 | 9.5025 | 91.3607 | (0.543) | 0.0000 | 0.0000 | 57,059 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.58 | Call | Bond Future | 2,237.5100 | 2.2375 | 2,452.6900 | 2.4527 | 9.617 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.56 | Put | Bond Future | 2,108.4400 | 2.1084 | 1,895.3100 | 1.8953 | (10.108) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.57 | Put | Bond Future | 2,068.3800 | 2.0684 | 1,857.8300 | 1.8578 | (10.179) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.58 | Put | Bond Future | 2,028.8600 | 2.0289 | 1,820.8900 | 1.8209 | (10.251) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 03/08/2017 | 9.56 | Call | Bond Future | 2,154.7800 | 2.1548 | 2,364.8000 | 2.3648 | 9.747 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | | | Bond Future | 9.6018 | 92.6772 | 9.5484 | 93.1087 | (0.556) | 0.0000 | 0.0000 | 233 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.66 | Call | Bond Future | 3,548.3900 | 3.5484 | 3,775.8700 | 3.7759 | 6.411 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.65 | Put | Bond Future | 3,120.0900 | 3.1201 | 2,914.4300 | 2.9144 | (6.591) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.67 | Put | Bond Future | 3,043.4200 | 3.0434 | 2,841.0700 | 2.8411 | (6.649) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.66 | Put | Bond Future | 3,081.5700 | 3.0816 | 2,877.5700 | 2.8776 | (6.620) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.67 | Call | Bond Future | 3,590.0400 | 3.5900 | 3,819.1700 | 3.8192 | 6.382 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 02/11/2017 | 9.65 | Call | Bond Future | 3,506.9900 | 3.5070 | 3,732.8100 | 3.7328 | 6.439 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | | | Bond Future | 9.6480 | 90.2281 | 9.5930 | 90.6675 | (0.570) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 3,535.1200 | 3.5351 | 3,342.5400 | 3.3425 | (5.448) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 3,467.1200 | 3.4671 | 3,277.1200 | 3.2771 | (5.480) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 3,500.9800 | 3.5010 | 3,309.7000 | 3.3097 | (5.464) | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 4,855.1500 | 4.8551 | 5,103.2300 | 5.1032 | 5.110 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 4,899.0400 | 4.8990 | 5,148.4000 | 5.1484 | 5.090 | 0 | 0 | 0 |
| 2017/05/23 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 4,811.4300 | 4.8114 | 5,058.2100 | 5.0582 | 5.129 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | | | Bond Future | 130.4476 | 130.4476 | 130.2595 | 130.2595 | (0.144) | 0.0000 | 0.0000 | 22,459 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.16 | Put | Bond Future | 10,712.3500 | 10.7123 | 10,900.5000 | 10.9005 | 1.756 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.18 | Put | Bond Future | 10,732.3500 | 10.7323 | 10,920.5000 | 10.9205 | 1.753 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.17 | Put | Bond Future | 10,722.3500 | 10.7223 | 10,910.5000 | 10.9105 | 1.755 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | | | Bond Future | 132.9783 | 132.9783 | 132.7870 | 132.7870 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.82 | Put | Bond Future | 3,841.6700 | 3.8417 | 4,033.0000 | 4.0330 | 4.980 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.80 | Put | Bond Future | 3,821.6700 | 3.8217 | 4,013.0000 | 4.0130 | 5.006 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 02/11/2017 | 136.81 | Put | Bond Future | 3,831.6700 | 3.8317 | 4,023.0000 | 4.0230 | 4.993 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 2,835.3900 | 2.8354 | 3,031.7300 | 3.0317 | 6.925 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | | | Bond Future | 134.1146 | 134.1146 | 133.9183 | 133.9183 | (0.146) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 2,825.3900 | 2.8254 | 3,021.7300 | 3.0217 | 6.949 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 2,815.3900 | 2.8154 | 3,011.7300 | 3.0117 | 6.974 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 03/08/2017 | | | Bond Future | 9.6451 | 94.3081 | 9.5932 | 94.7600 | (0.537) | 0.0000 | 0.0000 | 13,856 |
| 2017/05/23 | 2040 | 03/08/2017 | 9.61 | Put | Bond Future | 2,485.5600 | 2.4856 | 2,246.7000 | 2.2467 | (9.610) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | 2040 | 03/08/2017 | 9.63 | Put | Bond Future | 2,395.6800 | 2.3957 | 2,162.2100 | 2.1622 | (9.745) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 03/08/2017 | 9.62 | Put | Bond Future | 2,440.3300 | 2.4403 | 2,204.1600 | 2.2042 | (9.678) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 03/08/2017 | 9.61 | Call | Bond Future | 2,180.2400 | 2.1802 | 2,393.2800 | 2.3933 | 9.771 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 03/08/2017 | 9.62 | Call | Bond Future | 2,222.2300 | 2.2222 | 2,437.9600 | 2.4380 | 9.708 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 03/08/2017 | 9.63 | Call | Bond Future | 2,264.6800 | 2.2647 | 2,483.1100 | 2.4831 | 9.645 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | | | Bond Future | 9.6936 | 96.1122 | 9.6402 | 96.5731 | (0.551) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.66 | Call | Bond Future | 3,446.7200 | 3.4467 | 3,673.5700 | 3.6736 | 6.582 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.65 | Put | Bond Future | 3,780.5600 | 3.7806 | 3,544.7800 | 3.5448 | (6.237) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.67 | Put | Bond Future | 3,691.5600 | 3.6916 | 3,459.3000 | 3.4593 | (6.292) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.66 | Put | Bond Future | 3,735.9900 | 3.7360 | 3,501.9700 | 3.5020 | (6.264) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.67 | Call | Bond Future | 3,488.6300 | 3.4886 | 3,717.2400 | 3.7172 | 6.553 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 02/11/2017 | 9.65 | Call | Bond Future | 3,404.8200 | 3.4048 | 3,629.9100 | 3.6299 | 6.611 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 5,192.2200 | 5.1922 | 5,453.7300 | 5.4537 | 5.037 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | | | Bond Future | 9.7409 | 93.4798 | 9.6860 | 93.9490 | (0.564) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 5,100.8400 | 5.1008 | 5,359.6300 | 5.3596 | 5.073 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 5,146.6000 | 5.1466 | 5,406.7500 | 5.4067 | 5.055 | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 4,012.3900 | 4.0124 | 3,801.9700 | 3.8020 | (5.244) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 3,974.7100 | 3.9747 | 3,765.6500 | 3.7656 | (5.260) | 0 | 0 | 0 |
| 2017/05/23 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 3,937.0200 | 3.9370 | 3,729.3200 | 3.7293 | (5.276) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | | | Bond Future | 9.7097 | 91.1049 | 9.6579 | 91.5591 | (0.534) | 0.0000 | 0.0000 | 22,344 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.62 | Put | Bond Future | 2,780.6800 | 2.7807 | 2,526.0400 | 2.5260 | (9.157) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.64 | Put | Bond Future | 2,683.5900 | 2.6836 | 2,434.3300 | 2.4343 | (9.288) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.63 | Put | Bond Future | 2,731.8400 | 2.7318 | 2,479.8800 | 2.4799 | (9.223) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.64 | Call | Bond Future | 2,071.6000 | 2.0716 | 2,276.5800 | 2.2766 | 9.895 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.62 | Call | Bond Future | 1,991.7900 | 1.9918 | 2,191.3900 | 2.1914 | 10.021 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 03/08/2017 | 9.63 | Call | Bond Future | 2,031.4700 | 2.0315 | 2,233.7500 | 2.2338 | 9.957 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.68 | Call | Bond Future | 3,324.7600 | 3.3248 | 3,545.2900 | 3.5453 | 6.633 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | | | Bond Future | 9.7579 | 92.8477 | 9.7046 | 93.3109 | (0.546) | 0.0000 | 0.0000 | 200 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.66 | Call | Bond Future | 3,243.3000 | 3.2433 | 3,460.2900 | 3.4603 | 6.690 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.67 | Call | Bond Future | 3,283.9000 | 3.2839 | 3,502.6600 | 3.5027 | 6.662 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.66 | Put | Bond Future | 4,096.6800 | 4.0967 | 3,850.4800 | 3.8505 | (6.010) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.68 | Put | Bond Future | 4,002.6600 | 4.0027 | 3,760.0000 | 3.7600 | (6.062) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 02/11/2017 | 9.67 | Put | Bond Future | 4,049.4700 | 4.0495 | 3,805.0400 | 3.8050 | (6.036) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | | | Bond Future | 9.8050 | 90.2769 | 9.7501 | 90.7485 | (0.559) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 4,199.7800 | 4.1998 | 3,982.7300 | 3.9827 | (5.168) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 4,119.4800 | 4.1195 | 3,905.2000 | 3.9052 | (5.202) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 4,159.4700 | 4.1595 | 3,943.8100 | 3.9438 | (5.185) | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 4,923.4100 | 4.9234 | 5,177.9000 | 5.1779 | 5.169 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 4,967.5400 | 4.9675 | 5,223.4200 | 5.2234 | 5.151 | 0 | 0 | 0 |
| 2017/05/23 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 5,011.8400 | 5.0118 | 5,269.1000 | 5.2691 | 5.133 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 03/08/2017 | 141.17 | Put | Bond Future | 13,522.4000 | 13.5224 | 13,887.4000 | 13.8874 | 2.699 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 03/08/2017 | | | Bond Future | 127.6476 | 127.6476 | 127.2826 | 127.2826 | (0.286) | 0.0000 | 0.0000 | 22,790 |
| 2017/05/23 | 2046 | 03/08/2017 | 141.19 | Put | Bond Future | 13,542.4000 | 13.5424 | 13,907.4000 | 13.9074 | 2.695 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 03/08/2017 | 141.18 | Put | Bond Future | 13,532.4000 | 13.5324 | 13,897.4000 | 13.8974 | 2.697 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 03/08/2017 | 141.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 03/08/2017 | 141.17 | Call | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | 2046 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | | | Bond Future | 128.5408 | 128.5408 | 128.1691 | 128.1691 | (0.289) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.30 | Put | Bond Future | 7,759.1900 | 7.7592 | 8,130.8600 | 8.1309 | 4.790 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.32 | Put | Bond Future | 7,779.1900 | 7.7792 | 8,150.8600 | 8.1509 | 4.778 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 02/11/2017 | 136.31 | Put | Bond Future | 7,769.1900 | 7.7692 | 8,140.8600 | 8.1409 | 4.784 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 1,810.2600 | 1.8103 | 2,190.9900 | 2.1910 | 21.032 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | | | Bond Future | 131.1097 | 131.1097 | 130.7290 | 130.7290 | (0.290) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 1,800.2600 | 1.8003 | 2,180.9900 | 2.1810 | 21.149 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 1,790.2600 | 1.7903 | 2,170.9900 | 2.1710 | 21.267 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | | | Bond Future | 135.3330 | 135.3330 | 135.0525 | 135.0525 | (0.207) | 0.0000 | 0.0000 | 26,079 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.22 | Put | Bond Future | 13,887.0300 | 13.8870 | 14,167.4600 | 14.1675 | 2.019 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.24 | Put | Bond Future | 13,907.0300 | 13.9070 | 14,187.4600 | 14.1875 | 2.016 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 03/08/2017 | 149.23 | Put | Bond Future | 13,897.0300 | 13.8970 | 14,177.4600 | 14.1775 | 2.018 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.66 | Put | Bond Future | 6,701.5100 | 6.7015 | 6,986.9200 | 6.9869 | 4.259 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.67 | Put | Bond Future | 6,711.5100 | 6.7115 | 6,996.9200 | 6.9969 | 4.253 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | | | Bond Future | 137.9585 | 137.9585 | 137.6731 | 137.6731 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 02/11/2017 | 144.65 | Put | Bond Future | 6,691.5100 | 6.6915 | 6,976.9200 | 6.9769 | 4.265 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | | | Bond Future | 139.0237 | 139.0237 | 138.7310 | 138.7310 | (0.211) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 1,206.3200 | 1.2063 | 1,498.9700 | 1.4990 | 24.260 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 1,226.3200 | 1.2263 | 1,518.9700 | 1.5190 | 23.864 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 1,216.3200 | 1.2163 | 1,508.9700 | 1.5090 | 24.060 | 0 | 0 | 0 |
| 2017/05/23 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | AL37 | 03/08/2017 | | | Index Future | 545.9440 | 545.9440 | 546.5390 | 546.5390 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | AL37 | 02/11/2017 | | | Index Future | 556.3890 | 556.3890 | 556.9970 | 556.9970 | 0.109 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | AL37 | 01/02/2018 | | | Index Future | 567.2350 | 567.2350 | 567.8510 | 567.8510 | 0.109 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | AL7T | 03/08/2017 | | | Index Future | 627.9100 | 627.9100 | 629.8050 | 629.8050 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | AL7T | 02/11/2017 | | | Index Future | 639.9230 | 639.9230 | 641.8560 | 641.8560 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | AL7T | 01/02/2018 | | | Index Future | 652.3970 | 652.3970 | 654.3640 | 654.3640 | 0.302 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ALBI | 03/08/2017 | | | Index Future | 567.7330 | 567.7330 | 569.7130 | 569.7130 | 0.349 | 0.0000 | 0.0000 | 600 |
| 2017/05/23 | ALBI | 02/11/2017 | | | Index Future | 578.5950 | 578.5950 | 580.6150 | 580.6150 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ALBI | 01/02/2018 | | | Index Future | 589.8730 | 589.8730 | 591.9290 | 591.9290 | 0.349 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | | | Bond Future | 128.5838 | 128.5838 | 128.6127 | 128.6127 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.16 | Put | Bond Future | 6,576.2100 | 6.5762 | 6,547.3400 | 6.5473 | (0.439) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.18 | Put | Bond Future | 6,596.2100 | 6.5962 | 6,567.3400 | 6.5673 | (0.438) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.17 | Put | Bond Future | 6,586.2100 | 6.5862 | 6,557.3400 | 6.5573 | (0.438) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 03/08/2017 | 135.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | | | Bond Future | 129.3346 | 129.3346 | 129.3643 | 129.3643 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | 133.87 | Put | Bond Future | 4,535.3900 | 4.5354 | 4,505.6800 | 4.5057 | (0.655) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | 133.89 | Put | Bond Future | 4,555.3900 | 4.5554 | 4,525.6800 | 4.5257 | (0.652) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | 133.88 | Put | Bond Future | 4,545.3900 | 4.5454 | 4,515.6800 | 4.5157 | (0.654) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 02/11/2017 | 133.87 | Call | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | EL28 | 02/11/2017 | 133.88 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | | | Bond Future | 131.9195 | 131.9195 | 131.9484 | 131.9484 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 370.5400 | 0.3705 | 341.6200 | 0.3416 | (7.805) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 390.5400 | 0.3905 | 361.6200 | 0.3616 | (7.405) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 380.5400 | 0.3805 | 351.6200 | 0.3516 | (7.600) | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | | | Bond Future | 10.6458 | 78.9708 | 10.5935 | 79.2974 | (0.491) | 0.0000 | 0.0000 | 9,466 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.53 | Put | Bond Future | 726.1200 | 0.7261 | 399.5700 | 0.3996 | (44.972) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.55 | Put | Bond Future | 600.0200 | 0.6000 | 273.4700 | 0.2735 | (54.423) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.54 | Put | Bond Future | 663.0300 | 0.6630 | 336.4800 | 0.3365 | (49.251) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 03/08/2017 | 10.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.66 | Put | Bond Future | 457.7100 | 0.4577 | 124.6900 | 0.1247 | (72.758) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | | | Bond Future | 10.7343 | 76.6898 | 10.6802 | 77.0228 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.68 | Put | Bond Future | 334.0700 | 0.3341 | 1.0500 | 0.0011 | (99.686) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.67 | Put | Bond Future | 395.8500 | 0.3959 | 62.8300 | 0.0628 | (84.128) | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 02/11/2017 | 10.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 991.1100 | 0.9911 | 1,330.1200 | 1.3301 | 34.205 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | | | Bond Future | 10.8244 | 78.1846 | 10.7685 | 78.5236 | (0.516) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 1,050.3400 | 1.0503 | 1,389.3500 | 1.3894 | 32.276 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 1,109.4900 | 1.1095 | 1,448.5000 | 1.4485 | 30.555 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | ES42 | 03/08/2017 | | | Bond Future | 10.8767 | 82.1548 | 10.8244 | 82.5242 | (0.481) | 0.0000 | 0.0000 | 7,957 |
| 2017/05/23 | ES42 | 02/11/2017 | | | Bond Future | 10.9652 | 79.4648 | 10.9111 | 79.8416 | (0.494) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ES42 | 01/02/2018 | | | Bond Future | 11.0524 | 81.0137 | 10.9965 | 81.3973 | (0.505) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | | | GOVI | 566.0790 | 566.0790 | 568.0300 | 568.0300 | 0.345 | 0.0000 | 0.0000 | 403 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.09 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.10 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.09 | Call | GOVI | 49,890.0000 | 4.9890 | 69,400.0000 | 6.9400 | 39.106 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.10 | Call | GOVI | 49,790.0000 | 4.9790 | 69,300.0000 | 6.9300 | 39.185 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 03/08/2017 | 561.11 | Call | GOVI | 49,690.0000 | 4.9690 | 69,200.0000 | 6.9200 | 39.263 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | 572.44 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | | | GOVI | 576.9090 | 576.9090 | 578.8990 | 578.8990 | 0.345 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | 572.46 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | 572.45 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | 572.44 | Call | GOVI | 44,690.0000 | 4.4690 | 64,590.0000 | 6.4590 | 44.529 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 02/11/2017 | 572.45 | Call | GOVI | 44,590.0000 | 4.4590 | 64,490.0000 | 6.4490 | 44.629 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | GOVI | 02/11/2017 | 572.46 | Call | GOVI | 44,490.0000 | 4.4490 | 64,390.0000 | 6.4390 | 44.729 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | | | GOVI | 588.1550 | 588.1550 | 590.1790 | 590.1790 | 0.344 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 71,250.0000 | 7.1250 | 91,490.0000 | 9.1490 | 28.407 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 71,150.0000 | 7.1150 | 91,390.0000 | 9.1390 | 28.447 | 0 | 0 | 0 |
| 2017/05/23 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 71,350.0000 | 7.1350 | 91,590.0000 | 9.1590 | 28.367 | 0 | 0 | 0 |
| 2017/05/23 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IGOV | 03/08/2017 | | | Index Future | 250.6510 | 250.6510 | 250.4860 | 250.4860 | (0.066) | 0.0000 | 0.0000 | 1,296 |
| 2017/05/23 | IGOV | 02/11/2017 | | | Index Future | 255.5130 | 255.5130 | 255.3460 | 255.3460 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IGOV | 01/02/2018 | | | Index Future | 260.6190 | 260.6190 | 260.4460 | 260.4460 | (0.066) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ILBI | 03/08/2017 | | | Index Future | 695.6940 | 695.6940 | 695.6940 | 695.6940 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | ILBI | 02/11/2017 | | | Index Future | 709.6650 | 709.6650 | 709.6650 | 709.6650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6070 | 99.6070 | 99.6070 | 99.6070 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6117 | 99.6117 | 99.6107 | 99.6107 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.8061 | 99.8061 | 99.8010 | 99.8010 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.7544 | 99.7544 | 99.7471 | 99.7471 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9348 | 99.9348 | 99.9179 | 99.9179 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.8353 | 99.8353 | 99.8310 | 99.8310 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.0319 | 99.0319 | 99.0235 | 99.0235 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.6224 | 98.6224 | 98.6059 | 98.6059 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.5601 | 98.5601 | 98.5349 | 98.5349 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9500 | 98.9500 | 98.9200 | 98.9200 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3553 | 99.3553 | 99.3143 | 99.3143 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7656 | 99.7656 | 99.7108 | 99.7108 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.4617 | 96.4617 | 96.3719 | 96.3719 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.6981 | 95.6981 | 95.5983 | 95.5983 | (0.104) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.9118 | 94.9118 | 94.8024 | 94.8024 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 21/09/2021 | | | Interest Rate Swap | 95.0998 | 95.0998 | 94.9789 | 94.9789 | (0.127) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 21/12/2021 | | | Interest Rate Swap | 97.2943 | 97.2943 | 97.1631 | 97.1631 | (0.135) | 0.0000 | 0.0000 | 51 |
| 2017/05/23 | IS05 | 15/03/2022 | | | Interest Rate Swap | 97.4388 | 97.4388 | 97.2966 | 97.2966 | (0.146) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS05 | 21/06/2022 | | | Interest Rate Swap | 98.6417 | 98.6417 | 98.4875 | 98.4875 | (0.156) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 17/12/2025 | | | Interest Rate Swap | 95.4998 | 95.4998 | 95.2238 | 95.2238 | (0.289) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 16/03/2026 | | | Interest Rate Swap | 92.5210 | 92.5210 | 92.2205 | 92.2205 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 15/06/2026 | | | Interest Rate Swap | 91.2744 | 91.2744 | 90.9593 | 90.9593 | (0.345) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 21/09/2026 | | | Interest Rate Swap | 93.4093 | 93.4093 | 93.0906 | 93.0906 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 21/12/2026 | | | Interest Rate Swap | 97.1516 | 97.1516 | 96.8361 | 96.8361 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 15/03/2027 | | | Interest Rate Swap | 95.7224 | 95.7224 | 95.4021 | 95.4021 | (0.335) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | IS10 | 21/06/2027 | | | Interest Rate Swap | 97.7692 | 97.7692 | 97.4488 | 97.4488 | (0.328) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.3200 | 92.6800 | 7.3200 | 92.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 19/07/2017 | | | Jibar Tradeable Future | 7.2500 | 92.7500 | 7.2500 | 92.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 16/08/2017 | | | Jibar Tradeable Future | 7.2400 | 92.7600 | 7.2400 | 92.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.1700 | 92.8300 | 7.1700 | 92.8300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 18/10/2017 | | | Jibar Tradeable Future | 7.1500 | 92.8500 | 7.1500 | 92.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 15/11/2017 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.1400 | 92.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 1,500 |
| 2017/05/23 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | 8.60 | Put | Bond Future | 190.1200 | 0.1901 | 166.9200 | 0.1669 | (12.203) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | | | Bond Future | 8.0134 | 102.2183 | 7.9819 | 102.3567 | (0.393) | 0.0000 | 0.0000 | 32,301 |
| 2017/05/23 | R023 | 03/08/2017 | 8.59 | Put | Bond Future | 196.2800 | 0.1963 | 172.4900 | 0.1725 | (12.120) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | 8.60 | Call | Bond Future | 2,723.0900 | 2.7231 | 2,838.3100 | 2.8383 | 4.231 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | 8.58 | Call | Bond Future | 2,650.6400 | 2.6506 | 2,764.6600 | 2.7647 | 4.302 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | 8.59 | Call | Bond Future | 2,686.7400 | 2.6867 | 2,801.3700 | 2.8014 | 4.267 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 03/08/2017 | 8.58 | Put | Bond Future | 202.7200 | 0.2027 | 178.3200 | 0.1783 | (12.036) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.56 | Call | Bond Future | 2,687.5700 | 2.6876 | 2,792.3900 | 2.7924 | 3.900 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | | | Bond Future | 8.0307 | 100.2434 | 7.9973 | 100.3847 | (0.416) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.57 | Call | Bond Future | 2,718.9500 | 2.7189 | 2,824.3400 | 2.8243 | 3.876 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.58 | Call | Bond Future | 2,750.6900 | 2.7507 | 2,856.6300 | 2.8566 | 3.851 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.56 | Put | Bond Future | 480.6300 | 0.4806 | 444.1400 | 0.4441 | (7.592) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.58 | Put | Bond Future | 461.5600 | 0.4616 | 426.1900 | 0.4262 | (7.663) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 02/11/2017 | 8.57 | Put | Bond Future | 470.9100 | 0.4709 | 434.9900 | 0.4350 | (7.628) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | | | Bond Future | 8.0429 | 102.1973 | 8.0077 | 102.3408 | (0.439) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 2,299.1500 | 2.2991 | 2,384.7700 | 2.3848 | 3.724 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 2,324.4200 | 2.3244 | 2,410.5600 | 2.4106 | 3.706 | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 1,196.7700 | 1.1968 | 1,138.4400 | 1.1384 | (4.874) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 1,166.7400 | 1.1667 | 1,109.4400 | 1.1094 | (4.911) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 1,181.5200 | 1.1815 | 1,123.7000 | 1.1237 | (4.894) | 0 | 0 | 0 |
| 2017/05/23 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 2,274.3300 | 2.2743 | 2,359.4400 | 2.3594 | 3.742 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 03/08/2017 | | | Bond Future | 9.4554 | 98.9448 | 9.4036 | 99.3695 | (0.548) | 0.0000 | 0.0000 | 9,951 |
| 2017/05/23 | R035 | 03/08/2017 | 9.52 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R035 | 03/08/2017 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 03/08/2017 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 03/08/2017 | 9.50 | Call | Bond Future | 363.3200 | 0.3633 | 787.9600 | 0.7880 | 116.878 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 03/08/2017 | 9.51 | Call | Bond Future | 444.5100 | 0.4445 | 869.1500 | 0.8692 | 95.530 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 03/08/2017 | 9.52 | Call | Bond Future | 525.5900 | 0.5256 | 950.2300 | 0.9502 | 80.793 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | | | Bond Future | 9.5058 | 96.3367 | 9.4523 | 96.7697 | (0.562) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.60 | Call | Bond Future | 756.4300 | 0.7564 | 1,189.4400 | 1.1894 | 57.244 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.61 | Call | Bond Future | 836.1700 | 0.8362 | 1,269.1800 | 1.2692 | 51.785 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 02/11/2017 | 9.59 | Call | Bond Future | 676.5900 | 0.6766 | 1,109.6000 | 1.1096 | 63.999 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | | | Bond Future | 9.5554 | 98.2146 | 9.5004 | 98.6553 | (0.576) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 1,533.5000 | 1.5335 | 1,974.2500 | 1.9743 | 28.741 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 1,377.6000 | 1.3776 | 1,818.3500 | 1.8184 | 31.994 | 0 | 0 | 0 |
| 2017/05/23 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 1,455.6000 | 1.4556 | 1,896.3500 | 1.8963 | 30.280 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.93 | Put | Bond Future | 823.8000 | 0.8238 | 709.6500 | 0.7097 | (13.857) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 9.35 | Call | Bond Future | 4,955.3500 | 4.9554 | 5,265.4600 | 5.2655 | 6.258 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | | | Bond Future | 8.6420 | 113.1234 | 8.5899 | 113.4798 | (0.603) | 0.0000 | 0.0000 | 92,284 |
| 2017/05/23 | R186 | 03/08/2017 | 8.90 | Call | Bond Future | 2,628.7800 | 2.6288 | 2,864.6500 | 2.8646 | 8.973 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 9.50 | Call | Bond Future | 5,819.4100 | 5.8194 | 6,144.3600 | 6.1444 | 5.584 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.85 | Put | Bond Future | 999.9600 | 1.0000 | 868.6000 | 0.8686 | (13.137) | 0 | 0 | 750 |
| 2017/05/23 | R186 | 03/08/2017 | 8.92 | Put | Bond Future | 844.3900 | 0.8444 | 728.1400 | 0.7281 | (13.767) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.93 | Call | Bond Future | 2,766.0400 | 2.7660 | 3,008.2300 | 3.0082 | 8.756 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.91 | Call | Bond Future | 2,674.1800 | 2.6742 | 2,912.1700 | 2.9122 | 8.900 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 9.00 | Put | Bond Future | 690.5900 | 0.6906 | 590.4900 | 0.5905 | (14.495) | 0 | 0 | 2,604 |
| 2017/05/23 | R186 | 03/08/2017 | 8.90 | Put | Bond Future | 886.7600 | 0.8868 | 766.2900 | 0.7663 | (13.585) | 0 | 0 | 1,050 |
| 2017/05/23 | R186 | 03/08/2017 | 9.50 | Put | Bond Future | 163.8600 | 0.1639 | 132.4700 | 0.1325 | (19.157) | 0 | 0 | 6,500 |
| 2017/05/23 | R186 | 03/08/2017 | 9.35 | Put | Bond Future | 260.4600 | 0.2605 | 214.2300 | 0.2142 | (17.749) | 0 | 0 | 750 |
| 2017/05/23 | R186 | 03/08/2017 | 8.85 | Call | Bond Future | 2,407.1800 | 2.4072 | 2,632.1600 | 2.6322 | 9.346 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.92 | Call | Bond Future | 2,719.9400 | 2.7199 | 2,960.0300 | 2.9600 | 8.827 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 9.00 | Call | Bond Future | 3,098.1300 | 3.0981 | 3,354.3700 | 3.3544 | 8.271 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 03/08/2017 | 8.91 | Put | Bond Future | 865.3700 | 0.8654 | 747.0200 | 0.7470 | (13.676) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | 8.88 | Call | Bond Future | 3,123.4200 | 3.1234 | 3,338.0300 | 3.3380 | 6.871 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | 8.89 | Put | Bond Future | 1,759.5500 | 1.7596 | 1,612.2400 | 1.6122 | (8.372) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | | | Bond Future | 8.6780 | 115.2876 | 8.6237 | 115.6510 | (0.626) | 0.0000 | 0.0000 | 4 |
| 2017/05/23 | R186 | 02/11/2017 | 8.89 | Call | Bond Future | 3,162.3900 | 3.1624 | 3,378.5500 | 3.3786 | 6.835 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | 8.90 | Call | Bond Future | 3,201.9100 | 3.2019 | 3,419.5900 | 3.4196 | 6.798 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | 8.88 | Put | Bond Future | 1,786.2300 | 1.7862 | 1,637.3700 | 1.6374 | (8.334) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 02/11/2017 | 8.90 | Put | Bond Future | 1,733.4700 | 1.7335 | 1,587.6800 | 1.5877 | (8.410) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 3,898.2700 | 3.8983 | 4,116.8400 | 4.1168 | 5.607 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | | | Bond Future | 8.7111 | 112.2318 | 8.6545 | 112.6017 | (0.649) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 3,935.9700 | 3.9360 | 4,155.7500 | 4.1557 | 5.584 | 0 | 0 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 3,974.2200 | 3.9742 | 4,195.2000 | 4.1952 | 5.560 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 2,289.4800 | 2.2895 | 2,138.2100 | 2.1382 | (6.607) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 2,237.5100 | 2.2375 | 2,088.6500 | 2.0887 | (6.653) | 0 | 0 | 0 |
| 2017/05/23 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 2,263.2000 | 2.2632 | 2,113.1400 | 2.1131 | (6.630) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | | | Bond Future | 297.7804 | 297.7804 | 297.8426 | 297.8426 | 0.021 | 0.0000 | 0.0000 | 2,350 |
| 2017/05/23 | R197 | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | 308.05 | Put | Bond Future | 10,269.6000 | 10.2696 | 10,207.4200 | 10.2074 | (0.605) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | 308.07 | Put | Bond Future | 10,289.6000 | 10.2896 | 10,227.4200 | 10.2274 | (0.604) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 03/08/2017 | 308.06 | Put | Bond Future | 10,279.6000 | 10.2796 | 10,217.4200 | 10.2174 | (0.605) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | | | Bond Future | 303.5574 | 303.5574 | 303.6217 | 303.6217 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.15 | Put | Bond Future | 1,592.6200 | 1.5926 | 1,528.3400 | 1.5283 | (4.036) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.17 | Put | Bond Future | 1,612.6200 | 1.6126 | 1,548.3400 | 1.5483 | (3.986) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.16 | Put | Bond Future | 1,602.6200 | 1.6026 | 1,538.3400 | 1.5383 | (4.011) | 0 | 0 | 0 |
| 2017/05/23 | R197 | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | | | Bond Future | 302.5701 | 302.5701 | 302.6324 | 302.6324 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 900.0900 | 0.9001 | 962.3800 | 0.9624 | 6.920 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 890.0900 | 0.8901 | 952.3800 | 0.9524 | 6.998 | 0 | 0 | 0 |
| 2017/05/23 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 910.0900 | 0.9101 | 972.3800 | 0.9724 | 6.844 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | | | Bond Future | 242.8173 | 242.8173 | 242.5549 | 242.5549 | (0.108) | 0.0000 | 0.0000 | 30,577 |
| 2017/05/23 | R202 | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | 258.35 | Put | Bond Future | 15,532.6900 | 15.5327 | 15,795.0900 | 15.7951 | 1.689 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | 258.37 | Put | Bond Future | 15,552.6900 | 15.5527 | 15,815.0900 | 15.8151 | 1.687 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | 258.36 | Put | Bond Future | 15,542.6900 | 15.5427 | 15,805.0900 | 15.8051 | 1.688 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | | | Bond Future | 247.5278 | 247.5278 | 247.2614 | 247.2614 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.89 | Put | Bond Future | 6,362.2200 | 6.3622 | 6,628.6400 | 6.6286 | 4.188 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.91 | Put | Bond Future | 6,382.2200 | 6.3822 | 6,648.6400 | 6.6486 | 4.174 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.90 | Put | Bond Future | 6,372.2200 | 6.3722 | 6,638.6400 | 6.6386 | 4.181 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 02/11/2017 | 253.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 332.1000 | 0.3321 | 606.6600 | 0.6067 | 82.674 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | | | Bond Future | 248.7279 | 248.7279 | 248.4533 | 248.4533 | (0.110) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 352.1000 | 0.3521 | 626.6600 | 0.6267 | 77.978 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 342.1000 | 0.3421 | 616.6600 | 0.6167 | 80.257 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R202 | 01/02/2018 | 249.08 | Call | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R203 | 03/08/2017 | 4.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | | | Bond Future | 7.0979 | 103.3612 | 7.0607 | 103.3652 | (0.524) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | 4.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | 4.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | 4.87 | Put | Bond Future | 238.5400 | 0.2385 | 234.5600 | 0.2346 | (1.668) | 0 | 0 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | 4.89 | Put | Bond Future | 236.3900 | 0.2364 | 232.4100 | 0.2324 | (1.684) | 0 | 0 | 0 |
| 2017/05/23 | R203 | 03/08/2017 | 4.88 | Put | Bond Future | 237.4600 | 0.2375 | 233.4800 | 0.2335 | (1.676) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | 7.77 | Put | Bond Future | 31.8100 | 0.0318 | 26.7500 | 0.0267 | (15.907) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | | | Bond Future | 7.3319 | 101.8906 | 7.3036 | 101.9272 | (0.387) | 0.0000 | 0.0000 | 41,529 |
| 2017/05/23 | R204 | 03/08/2017 | 7.76 | Put | Bond Future | 33.3900 | 0.0334 | 28.1300 | 0.0281 | (15.753) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | 7.75 | Call | Bond Future | 572.2800 | 0.5723 | 603.3900 | 0.6034 | 5.436 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | 7.76 | Call | Bond Future | 583.4200 | 0.5834 | 614.7400 | 0.6147 | 5.368 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | 7.77 | Call | Bond Future | 594.6300 | 0.5946 | 626.1500 | 0.6262 | 5.301 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 03/08/2017 | 7.75 | Put | Bond Future | 35.0500 | 0.0350 | 29.5800 | 0.0296 | (15.606) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.76 | Put | Bond Future | 14.9400 | 0.0149 | 11.9800 | 0.0120 | (19.813) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | | | Bond Future | 7.2299 | 103.8399 | 7.1947 | 103.8774 | (0.487) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.75 | Put | Bond Future | 15.7200 | 0.0157 | 12.6300 | 0.0126 | (19.656) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.76 | Call | Bond Future | 577.7000 | 0.5777 | 612.2500 | 0.6123 | 5.981 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.74 | Call | Bond Future | 558.1400 | 0.5581 | 592.4200 | 0.5924 | 6.142 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.75 | Call | Bond Future | 567.9100 | 0.5679 | 602.3300 | 0.6023 | 6.061 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 02/11/2017 | 7.74 | Put | Bond Future | 16.5300 | 0.0165 | 13.3000 | 0.0133 | (19.540) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 376.4800 | 0.3765 | 399.6400 | 0.3996 | 6.152 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | | | Bond Future | 7.0322 | 101.8237 | 6.9874 | 101.8612 | (0.637) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 365.6100 | 0.3656 | 388.4200 | 0.3884 | 6.239 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 371.0300 | 0.3710 | 394.0200 | 0.3940 | 6.196 | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 183.4300 | 0.1834 | 168.6700 | 0.1687 | (8.047) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 177.5900 | 0.1776 | 163.1800 | 0.1632 | (8.114) | 0 | 0 | 0 |
| 2017/05/23 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 180.4900 | 0.1805 | 165.9100 | 0.1659 | (8.078) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.19 | Call | Bond Future | 1,738.2600 | 1.7383 | 1,784.1300 | 1.7841 | 2.639 | 0 | 0 | 51 |
| 2017/05/23 | R207 | 03/08/2017 | | | Bond Future | 7.3907 | 100.1570 | 7.3691 | 100.2043 | (0.292) | 0.0000 | 0.0000 | 45,633 |
| 2017/05/23 | R207 | 03/08/2017 | 8.39 | Put | Bond Future | 2.4400 | 0.0024 | 1.9700 | 0.0020 | (19.262) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.41 | Put | Bond Future | 2.1500 | 0.0022 | 1.7200 | 0.0017 | (20.000) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.19 | Put | Bond Future | 8.4000 | 0.0084 | 6.9700 | 0.0070 | (17.024) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.40 | Put | Bond Future | 2.2900 | 0.0023 | 1.8400 | 0.0018 | (19.651) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.41 | Call | Bond Future | 2,201.5100 | 2.2015 | 2,248.3800 | 2.2484 | 2.129 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.39 | Call | Bond Future | 2,159.2400 | 2.1592 | 2,206.0700 | 2.2061 | 2.169 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 03/08/2017 | 8.40 | Call | Bond Future | 2,180.3700 | 2.1804 | 2,227.2200 | 2.2272 | 2.149 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | | | Bond Future | 7.3392 | 102.0731 | 7.3148 | 102.1215 | (0.332) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.03 | Put | Bond Future | 53.1100 | 0.0531 | 47.7800 | 0.0478 | (10.036) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.05 | Put | Bond Future | 49.6300 | 0.0496 | 44.5900 | 0.0446 | (10.155) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.03 | Call | Bond Future | 1,414.0800 | 1.4141 | 1,457.2000 | 1.4572 | 3.049 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.04 | Put | Bond Future | 51.3400 | 0.0513 | 46.1600 | 0.0462 | (10.090) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.04 | Call | Bond Future | 1,431.8400 | 1.4318 | 1,475.1100 | 1.4751 | 3.022 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 02/11/2017 | 8.05 | Call | Bond Future | 1,449.6500 | 1.4497 | 1,493.0600 | 1.4931 | 2.995 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | | | Bond Future | 7.2574 | 100.4206 | 7.2300 | 100.4693 | (0.377) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 327.6200 | 0.3276 | 310.5200 | 0.3105 | (5.219) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 316.3400 | 0.3163 | 299.6600 | 0.2997 | (5.273) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 935.0100 | 0.9350 | 966.6400 | 0.9666 | 3.383 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 321.9400 | 0.3219 | 305.0500 | 0.3050 | (5.246) | 0 | 0 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 946.9800 | 0.9470 | 978.8200 | 0.9788 | 3.362 | 0 | 0 | 0 |
| 2017/05/23 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 959.0300 | 0.9590 | 991.0800 | 0.9911 | 3.342 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | 8.32 | Call | Bond Future | 2,414.1600 | 2.4142 | 2,491.0500 | 2.4910 | 3.185 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | | | Bond Future | 7.5375 | 99.9152 | 7.5110 | 99.9970 | (0.351) | 0.0000 | 0.0000 | 32,968 |
| 2017/05/23 | R208 | 03/08/2017 | 8.30 | Call | Bond Future | 2,357.2100 | 2.3572 | 2,433.7100 | 2.4337 | 3.245 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | 8.31 | Call | Bond Future | 2,385.6300 | 2.3856 | 2,462.3300 | 2.4623 | 3.215 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | 8.30 | Put | Bond Future | 34.9900 | 0.0350 | 29.6800 | 0.0297 | (15.176) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | 8.32 | Put | Bond Future | 31.9500 | 0.0319 | 27.0300 | 0.0270 | (15.399) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 03/08/2017 | 8.31 | Put | Bond Future | 33.4100 | 0.0334 | 28.3000 | 0.0283 | (15.295) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.18 | Put | Bond Future | 131.8600 | 0.1319 | 119.2500 | 0.1193 | (9.563) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | | | Bond Future | 7.5198 | 98.4247 | 7.4911 | 98.5084 | (0.382) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.20 | Put | Bond Future | 124.4900 | 0.1245 | 112.4600 | 0.1125 | (9.663) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.19 | Put | Bond Future | 128.2000 | 0.1282 | 115.8800 | 0.1159 | (9.610) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.18 | Call | Bond Future | 2,029.2900 | 2.0293 | 2,100.3200 | 2.1003 | 3.500 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.19 | Call | Bond Future | 2,054.0300 | 2.0540 | 2,125.3500 | 2.1253 | 3.472 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 02/11/2017 | 8.20 | Call | Bond Future | 2,078.7000 | 2.0787 | 2,150.3100 | 2.1503 | 3.445 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 555.3300 | 0.5553 | 525.4800 | 0.5255 | (5.375) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | | | Bond Future | 7.4885 | 100.3432 | 7.4575 | 100.4278 | (0.415) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 564.1200 | 0.5641 | 533.9300 | 0.5339 | (5.352) | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 1,534.0400 | 1.5340 | 1,588.7900 | 1.5888 | 3.569 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 1,497.5900 | 1.4976 | 1,551.6700 | 1.5517 | 3.611 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 1,515.9200 | 1.5159 | 1,570.3300 | 1.5703 | 3.589 | 0 | 0 | 0 |
| 2017/05/23 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 572.7100 | 0.5727 | 542.1900 | 0.5422 | (5.329) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | | | Bond Future | 9.4218 | 74.5897 | 9.3702 | 74.9448 | (0.548) | 0.0000 | 0.0000 | 71,259 |
| 2017/05/23 | R209 | 03/08/2017 | 9.44 | Call | Bond Future | 1,806.7800 | 1.8068 | 1,986.2900 | 1.9863 | 9.935 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | 9.43 | Put | Bond Future | 1,715.9000 | 1.7159 | 1,538.0800 | 1.5381 | (10.363) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | 9.45 | Put | Bond Future | 1,648.9500 | 1.6490 | 1,475.5800 | 1.4756 | (10.514) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | 9.44 | Put | Bond Future | 1,682.1200 | 1.6821 | 1,506.5200 | 1.5065 | (10.439) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | 9.45 | Call | Bond Future | 1,841.9200 | 1.8419 | 2,023.6600 | 2.0237 | 9.867 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 03/08/2017 | 9.43 | Call | Bond Future | 1,772.1400 | 1.7721 | 1,949.4300 | 1.9494 | 10.004 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 9.52 | Put | Bond Future | 2,532.8400 | 2.5328 | 2,361.8700 | 2.3619 | (6.750) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 8.30 | Put | Bond Future | 8,974.9200 | 8.9749 | 8,653.0700 | 8.6531 | (3.586) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | | | Bond Future | 9.4657 | 72.8667 | 9.4125 | 73.2288 | (0.561) | 0.0000 | 0.0000 | 476 |
| 2017/05/23 | R209 | 02/11/2017 | 10.00 | Call | Bond Future | 4,820.3900 | 4.8204 | 5,074.4200 | 5.0744 | 5.270 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 9.54 | Put | Bond Future | 2,468.7600 | 2.4688 | 2,300.6500 | 2.3006 | (6.809) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 9.53 | Put | Bond Future | 2,500.6500 | 2.5006 | 2,331.1100 | 2.3311 | (6.780) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 9.54 | Call | Bond Future | 2,971.1000 | 2.9711 | 3,165.1100 | 3.1651 | 6.530 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 10.60 | Put | Bond Future | 538.5600 | 0.5386 | 485.3800 | 0.4854 | (9.874) | 0 | 0 | 1,300 |
| 2017/05/23 | R209 | 02/11/2017 | 9.00 | Put | Bond Future | 4,661.5200 | 4.6615 | 4,415.7300 | 4.4157 | (5.273) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 9.52 | Call | Bond Future | 2,900.5500 | 2.9006 | 3,091.7000 | 3.0917 | 6.590 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 10.00 | Put | Bond Future | 1,323.1300 | 1.3231 | 1,215.0400 | 1.2150 | (8.169) | 0 | 0 | 3,360 |
| 2017/05/23 | R209 | 02/11/2017 | 10.60 | Call | Bond Future | 7,665.9100 | 7.6659 | 7,974.8500 | 7.9749 | 4.030 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 02/11/2017 | 8.30 | Call | Bond Future | 365.2600 | 0.3653 | 405.5300 | 0.4055 | 11.025 | 0 | 0 | 2,800 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R209 | 02/11/2017 | 9.00 | Call | Bond Future | 1,392.2700 | 1.3923 | 1,508.6000 | 1.5086 | 8.355 | 0 | 0 | 4,100 |
| 2017/05/23 | R209 | 02/11/2017 | 9.53 | Call | Bond Future | 2,935.7200 | 2.9357 | 3,128.3000 | 3.1283 | 6.560 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 4,135.5900 | 4.1356 | 4,349.1100 | 4.3491 | 5.163 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 4,172.6200 | 4.1726 | 4,387.2500 | 4.3873 | 5.144 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | | | Bond Future | 9.5077 | 74.2869 | 9.4532 | 74.6556 | (0.574) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 4,098.9400 | 4.0989 | 4,311.3500 | 4.3113 | 5.182 | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 2,755.7900 | 2.7558 | 2,599.5200 | 2.5995 | (5.671) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 2,698.7000 | 2.6987 | 2,544.6500 | 2.5447 | (5.708) | 0 | 0 | 0 |
| 2017/05/23 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 2,727.0100 | 2.7270 | 2,571.8500 | 2.5719 | (5.690) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | 196.29 | Put | Bond Future | 9,049.7900 | 9.0498 | 9,011.4300 | 9.0114 | (0.424) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | | | Bond Future | 187.2402 | 187.2402 | 187.2786 | 187.2786 | 0.020 | 0.0000 | 0.0000 | 1,675 |
| 2017/05/23 | R210 | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | 196.28 | Put | Bond Future | 9,039.7900 | 9.0398 | 9,001.4300 | 9.0014 | (0.424) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 03/08/2017 | 196.30 | Put | Bond Future | 9,059.7900 | 9.0598 | 9,021.4300 | 9.0214 | (0.423) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.08 | Put | Bond Future | 3,607.4800 | 3.6075 | 3,567.7000 | 3.5677 | (1.103) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | | | Bond Future | 188.4725 | 188.4725 | 188.5123 | 188.5123 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.07 | Put | Bond Future | 3,597.4800 | 3.5975 | 3,557.7000 | 3.5577 | (1.106) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 02/11/2017 | 192.09 | Put | Bond Future | 3,617.4800 | 3.6175 | 3,577.7000 | 3.5777 | (1.100) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | | | Bond Future | 192.2393 | 192.2393 | 192.2776 | 192.2776 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 120.7300 | 0.1207 | 82.4100 | 0.0824 | (31.740) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 140.7300 | 0.1407 | 102.4100 | 0.1024 | (27.229) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 130.7300 | 0.1307 | 92.4100 | 0.0924 | (29.312) | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | | | Bond Future | 148.9347 | 148.9347 | 148.9657 | 148.9657 | 0.021 | 0.0000 | 0.0000 | 4,858 |
| 2017/05/23 | R212 | 03/08/2017 | 153.34 | Put | Bond Future | 4,405.3000 | 4.4053 | 4,374.3300 | 4.3743 | (0.703) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | 153.36 | Put | Bond Future | 4,425.3000 | 4.4253 | 4,394.3300 | 4.3943 | (0.700) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | 153.35 | Put | Bond Future | 4,415.3000 | 4.4153 | 4,384.3300 | 4.3843 | (0.701) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | | | Bond Future | 151.8240 | 151.8240 | 151.8561 | 151.8561 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.40 | Put | Bond Future | 575.9700 | 0.5760 | 543.9000 | 0.5439 | (5.568) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.42 | Put | Bond Future | 595.9700 | 0.5960 | 563.9000 | 0.5639 | (5.381) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.41 | Put | Bond Future | 585.9700 | 0.5860 | 553.9000 | 0.5539 | (5.473) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 1,911.9000 | 1.9119 | 1,880.8800 | 1.8809 | (1.622) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | | | Bond Future | 152.7981 | 152.7981 | 152.8291 | 152.8291 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 1,901.9000 | 1.9019 | 1,870.8800 | 1.8709 | (1.631) | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/23 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 1,891.9000 | 1.8919 | 1,860.8800 | 1.8609 | (1.640) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | 9.33 | Put | Bond Future | 1,146.5500 | 1.1466 | 1,008.2100 | 1.0082 | (12.066) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | | | Bond Future | 9.1501 | 86.5386 | 9.0984 | 86.8905 | (0.565) | 0.0000 | 0.0000 | 55,673 |
| 2017/05/23 | R213 | 03/08/2017 | 9.35 | Put | Bond Future | 1,096.8600 | 1.0969 | 962.7600 | 0.9628 | (12.226) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | 9.34 | Put | Bond Future | 1,121.4200 | 1.1214 | 985.2100 | 0.9852 | (12.146) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | 9.33 | Call | Bond Future | 2,354.2600 | 2.3543 | 2,567.8800 | 2.5679 | 9.074 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | 9.34 | Call | Bond Future | 2,395.5600 | 2.3956 | 2,611.3100 | 2.6113 | 9.006 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 03/08/2017 | 9.35 | Call | Bond Future | 2,437.3700 | 2.4374 | 2,655.2300 | 2.6552 | 8.938 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.36 | Put | Bond Future | 2,066.2100 | 2.0662 | 1,912.5600 | 1.9126 | (7.436) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | | | Bond Future | 9.1941 | 84.6441 | 9.1407 | 85.0030 | (0.581) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.35 | Put | Bond Future | 2,094.6800 | 2.0947 | 1,939.6000 | 1.9396 | (7.404) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.36 | Call | Bond Future | 3,167.1100 | 3.1671 | 3,372.4000 | 3.3724 | 6.482 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.34 | Call | Bond Future | 3,092.6800 | 3.0927 | 3,295.1000 | 3.2951 | 6.545 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.35 | Call | Bond Future | 3,129.7800 | 3.1298 | 3,333.6400 | 3.3336 | 6.514 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 02/11/2017 | 9.34 | Put | Bond Future | 2,123.4500 | 2.1234 | 1,966.9300 | 1.9669 | (7.371) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 3,870.8300 | 3.8708 | 4,078.7200 | 4.0787 | 5.371 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | | | Bond Future | 9.2371 | 86.2939 | 9.1820 | 86.6593 | (0.597) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 3,907.0300 | 3.9070 | 4,116.0700 | 4.1161 | 5.350 | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 2,701.8400 | 2.7018 | 2,543.1500 | 2.5431 | (5.873) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 2,644.7300 | 2.6447 | 2,488.3400 | 2.4883 | (5.913) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 2,673.3100 | 2.6733 | 2,515.7700 | 2.5158 | (5.893) | 0 | 0 | 0 |
| 2017/05/23 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 3,834.5000 | 3.8345 | 4,041.2400 | 4.0412 | 5.392 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | 9.51 | Call | Bond Future | 1,582.8200 | 1.5828 | 1,748.0200 | 1.7480 | 10.437 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | | | Bond Future | 9.5825 | 74.2121 | 9.5309 | 74.5799 | (0.539) | 0.0000 | 0.0000 | 35,526 |
| 2017/05/23 | R214 | 03/08/2017 | 9.52 | Call | Bond Future | 1,615.6100 | 1.6156 | 1,783.1000 | 1.7831 | 10.367 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | 9.53 | Call | Bond Future | 1,648.8000 | 1.6488 | 1,818.5700 | 1.8186 | 10.297 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | 9.51 | Put | Bond Future | 2,100.5700 | 2.1006 | 1,897.9100 | 1.8979 | (9.648) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | 9.53 | Put | Bond Future | 2,023.1700 | 2.0232 | 1,825.0800 | 1.8251 | (9.791) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 03/08/2017 | 9.52 | Put | Bond Future | 2,061.6100 | 2.0616 | 1,861.2400 | 1.8612 | (9.719) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.60 | Call | Bond Future | 2,784.5300 | 2.7845 | 2,970.3600 | 2.9704 | 6.674 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | | | Bond Future | 9.6291 | 72.3353 | 9.5760 | 72.7104 | (0.551) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.58 | Call | Bond Future | 2,716.1700 | 2.7162 | 2,899.0800 | 2.8991 | 6.734 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.59 | Call | Bond Future | 2,750.1400 | 2.7501 | 2,934.5100 | 2.9345 | 6.704 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.60 | Put | Bond Future | 2,989.4900 | 2.9895 | 2,800.2300 | 2.8002 | (6.331) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.58 | Put | Bond Future | 3,062.7400 | 3.0627 | 2,870.5600 | 2.8706 | (6.275) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 02/11/2017 | 9.59 | Put | Bond Future | 3,025.8500 | 3.0258 | 2,835.1300 | 2.8351 | (6.303) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | | | Bond Future | 9.6748 | 73.7453 | 9.6203 | 74.1272 | (0.563) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 3,115.6600 | 3.1157 | 2,947.0500 | 2.9470 | (5.412) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 3,055.0400 | 3.0550 | 2,888.7100 | 2.8887 | (5.444) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 3,085.2200 | 3.0852 | 2,917.7500 | 2.9177 | (5.428) | 0 | 0 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 4,192.2900 | 4.1923 | 4,407.8200 | 4.4078 | 5.141 | 0 | 0 | 0 |
| 2017/05/23 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 4,116.7800 | 4.1168 | 4,330.0300 | 4.3300 | 5.180 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/23 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 4,154.4600 | 4.1545 | 4,368.8500 | 4.3688 | 5.160 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | | | Bond Future | 9.6798 | 94.7454 | 9.6281 | 95.2114 | (0.534) | 0.0000 | 0.0000 | 69,161 |
| 2017/05/23 | R248 | 03/08/2017 | 9.57 | Call | Bond Future | 1,971.2800 | 1.9713 | 2,170.4100 | 2.1704 | 10.102 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | 9.56 | Put | Bond Future | 3,018.6600 | 3.0187 | 2,748.9800 | 2.7490 | (8.934) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | 9.58 | Put | Bond Future | 2,915.0200 | 2.9150 | 2,650.8500 | 2.6508 | (9.062) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | 9.57 | Put | Bond Future | 2,966.5300 | 2.9665 | 2,699.6000 | 2.6996 | (8.998) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | 9.58 | Call | Bond Future | 2,011.1900 | 2.0112 | 2,213.0800 | 2.2131 | 10.038 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 03/08/2017 | 9.56 | Call | Bond Future | 1,931.8300 | 1.9318 | 2,128.2100 | 2.1282 | 10.165 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | 9.66 | Put | Bond Future | 4,076.6500 | 4.0767 | 3,829.5900 | 3.8296 | (6.060) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | | | Bond Future | 9.7291 | 92.1204 | 9.6760 | 92.5956 | (0.547) | 0.0000 | 0.0000 | 226 |
| 2017/05/23 | R248 | 02/11/2017 | 9.65 | Put | Bond Future | 4,124.5500 | 4.1245 | 3,875.6800 | 3.8757 | (6.034) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | 9.64 | Call | Bond Future | 3,374.1000 | 3.3741 | 3,598.6000 | 3.5986 | 6.654 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | 9.65 | Call | Bond Future | 3,416.0000 | 3.4160 | 3,642.3000 | 3.6423 | 6.625 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | 9.66 | Call | Bond Future | 3,458.1600 | 3.4582 | 3,686.2700 | 3.6863 | 6.596 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 02/11/2017 | 9.64 | Put | Bond Future | 4,172.8700 | 4.1729 | 3,922.2000 | 3.9222 | (6.007) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 4,165.5400 | 4.1655 | 3,947.8800 | 3.9479 | (5.225) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 5,183.7500 | 5.1838 | 5,448.5900 | 5.4486 | 5.109 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | | | Bond Future | 9.7779 | 93.9159 | 9.7232 | 94.3998 | (0.559) | 0.0000 | 0.0000 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 5,229.5900 | 5.2296 | 5,495.8400 | 5.4958 | 5.091 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 5,275.5900 | 5.2756 | 5,543.2500 | 5.5433 | 5.074 | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 4,206.0000 | 4.2060 | 3,986.9300 | 3.9869 | (5.209) | 0 | 0 | 0 |
| 2017/05/23 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 4,125.4000 | 4.1254 | 3,909.1500 | 3.9092 | (5.242) | 0 | 0 | 0 |

Total

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