



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2017 TO 20/11/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/11/20 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 6,306.2300 | 6.3062 | 6,488.5300 | 6.4885 | 2.891 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | | | Bond Future | 127.5838 | 127.5838 | 127.4015 | 127.4015 | (0.143) | 0.0000 | 0.0000 | 1,070 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 6,296.2300 | 6.2962 | 6,478.5300 | 6.4785 | 2.895 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 6,316.2300 | 6.3162 | 6,498.5300 | 6.4985 | 2.886 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.20 | Put | Bond Future | 3,227.5200 | 3.2275 | 3,414.2600 | 3.4143 | 5.786 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | | | Bond Future | 129.9725 | 129.9725 | 129.7857 | 129.7857 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.22 | Put | Bond Future | 3,247.5200 | 3.2475 | 3,434.2600 | 3.4343 | 5.750 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.21 | Put | Bond Future | 3,237.5200 | 3.2375 | 3,424.2600 | 3.4243 | 5.768 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | | | Bond Future | 132.4348 | 132.4348 | 132.2411 | 132.2411 | (0.146) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.65 | Put | Bond Future | 4,215.2000 | 4.2152 | 4,408.8600 | 4.4089 | 4.594 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.67 | Put | Bond Future | 4,235.2000 | 4.2352 | 4,428.8600 | 4.4289 | 4.573 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.66 | Put | Bond Future | 4,225.2000 | 4.2252 | 4,418.8600 | 4.4189 | 4.583 | 0 | 0 | 0 |
| 2017/11/20 | 2025 | 02/08/2018 | 136.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2029 | 01/02/2018 | | | Bond Future | 98.8647 | 98.8647 | 98.6565 | 98.6565 | (0.211) | 0.0000 | 0.0000 | 1,370 |
| 2017/11/20 | 2029 | 03/05/2018 | | | Bond Future | 99.6976 | 99.6976 | 99.4848 | 99.4848 | (0.214) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2029 | 02/08/2018 | | | Bond Future | 101.6206 | 101.6206 | 101.4011 | 101.4011 | (0.216) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 3,166.2700 | 3.1663 | 3,549.4800 | 3.5495 | 12.103 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | | | Bond Future | 9.8804 | 87.0898 | 9.9414 | 86.7065 | 0.618 | 0.0000 | 0.0000 | 63,494 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 3,232.4700 | 3.2325 | 3,615.6800 | 3.6157 | 11.855 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 3,298.7300 | 3.2987 | 3,681.9400 | 3.6819 | 11.617 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | | | Bond Future | 9.9633 | 88.7119 | 10.0266 | 88.3214 | 0.635 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.49 | Put | Bond Future | 2,998.5600 | 2.9986 | 3,389.1500 | 3.3892 | 13.026 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.51 | Put | Bond Future | 2,868.9900 | 2.8690 | 3,259.5800 | 3.2596 | 13.614 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 03/05/2018 | 9.50 | Put | Bond Future | 2,933.7400 | 2.9337 | 3,324.3300 | 3.3243 | 13.314 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | 9.46 | Put | Bond Future | 3,659.3500 | 3.6594 | 4,059.5100 | 4.0595 | 10.935 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | | | Bond Future | 10.0452 | 86.3967 | 10.1113 | 85.9965 | 0.658 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 2030 | 02/08/2018 | 9.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | 9.47 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | 9.45 | Put | Bond Future | 3,723.6900 | 3.7237 | 4,123.8500 | 4.1238 | 10.746 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | 9.47 | Put | Bond Future | 3,595.0600 | 3.5951 | 3,995.2200 | 3.9952 | 11.131 | 0 | 0 | 0 |
| 2017/11/20 | 2030 | 02/08/2018 | 9.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 625.3900 | 0.6254 | 501.4800 | 0.5015 | (19.813) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 4,225.9100 | 4.2259 | 4,546.1300 | 4.5461 | 7.578 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.20 | Call | Bond Future | 217.6300 | 0.2176 | 162.2800 | 0.1623 | (25.433) | 0 | 0 | 7,500 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.45 | Put | Bond Future | 4,797.4900 | 4.7975 | 5,139.6600 | 5.1397 | 7.132 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.40 | Put | Bond Future | 5,096.7900 | 5.0968 | 5,449.1100 | 5.4491 | 6.913 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | | | Bond Future | 10.0729 | 89.3124 | 10.1390 | 88.8705 | 0.656 | 0.0000 | 0.0000 | 42,573 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 641.8000 | 0.6418 | 515.5600 | 0.5156 | (19.670) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 4,116.1400 | 4.1161 | 4,431.7300 | 4.4317 | 7.667 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.30 | Put | Bond Future | 5,720.5200 | 5.7205 | 6,091.3300 | 6.0913 | 6.482 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.30 | Call | Bond Future | 298.0900 | 0.2981 | 227.0700 | 0.2271 | (23.825) | 0 | 0 | 7,800 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 4,170.8300 | 4.1708 | 4,488.7500 | 4.4888 | 7.622 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 609.2900 | 0.6093 | 487.6800 | 0.4877 | (19.959) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.20 | Put | Bond Future | 6,376.8300 | 6.3768 | 6,763.3100 | 6.7633 | 6.061 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.45 | Call | Bond Future | 464.6700 | 0.4647 | 365.0100 | 0.3650 | (21.447) | 0 | 0 | 750 |
| 2017/11/20 | 2032 | 01/02/2018 | 9.40 | Call | Bond Future | 402.8200 | 0.4028 | 313.3100 | 0.3133 | (22.221) | 0 | 0 | 6,800 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.70 | Call | Bond Future | 1,628.8700 | 1.6289 | 1,452.3600 | 1.4524 | (10.836) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.71 | Put | Bond Future | 4,664.2700 | 4.6643 | 4,936.4000 | 4.9364 | 5.834 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | | | Bond Future | 10.1546 | 86.8190 | 10.2230 | 86.3687 | 0.674 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.70 | Put | Bond Future | 4,710.1800 | 4.7102 | 4,983.9900 | 4.9840 | 5.813 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.71 | Call | Bond Future | 1,652.4200 | 1.6524 | 1,474.2300 | 1.4742 | (10.784) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.72 | Call | Bond Future | 1,676.1900 | 1.6762 | 1,496.3100 | 1.4963 | (10.731) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 03/05/2018 | 9.72 | Put | Bond Future | 4,618.6500 | 4.6187 | 4,889.0900 | 4.8891 | 5.855 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.66 | Put | Bond Future | 6,013.4200 | 6.0134 | 6,291.8700 | 6.2919 | 4.630 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.67 | Call | Bond Future | 2,191.6000 | 2.1916 | 2,007.8400 | 2.0078 | (8.385) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | | | Bond Future | 10.2327 | 88.4735 | 10.3038 | 88.0126 | 0.695 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.68 | Call | Bond Future | 2,215.6500 | 2.2156 | 2,030.5600 | 2.0306 | (8.354) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.68 | Put | Bond Future | 5,922.9600 | 5.9230 | 6,198.7500 | 6.1988 | 4.656 | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.66 | Call | Bond Future | 2,167.7100 | 2.1677 | 1,985.2800 | 1.9853 | (8.416) | 0 | 0 | 0 |
| 2017/11/20 | 2032 | 02/08/2018 | 9.67 | Put | Bond Future | 5,968.0700 | 5.9681 | 6,245.1900 | 6.2452 | 4.643 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | | | Bond Future | 101.9603 | 101.9603 | 101.6868 | 101.6868 | (0.268) | 0.0000 | 0.0000 | 5,283 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 7,679.7300 | 7.6797 | 7,953.1500 | 7.9532 | 3.560 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 7,699.7300 | 7.6997 | 7,973.1500 | 7.9732 | 3.551 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 7,689.7300 | 7.6897 | 7,963.1500 | 7.9632 | 3.556 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | 107.71 | Put | Bond Future | 4,929.3700 | 4.9294 | 5,208.6300 | 5.2086 | 5.665 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | | | Bond Future | 102.7806 | 102.7806 | 102.5014 | 102.5014 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | 107.70 | Put | Bond Future | 4,919.3700 | 4.9194 | 5,198.6300 | 5.1986 | 5.677 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 2033 | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 03/05/2018 | 107.69 | Put | Bond Future | 4,909.3700 | 4.9094 | 5,188.6300 | 5.1886 | 5.688 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | | | Bond Future | 104.7630 | 104.7630 | 104.4757 | 104.4757 | (0.274) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.92 | Put | Bond Future | 5,157.0100 | 5.1570 | 5,444.3200 | 5.4443 | 5.571 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.94 | Put | Bond Future | 5,177.0100 | 5.1770 | 5,464.3200 | 5.4643 | 5.550 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2033 | 02/08/2018 | 109.93 | Put | Bond Future | 5,167.0100 | 5.1670 | 5,454.3200 | 5.4543 | 5.560 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 4,667.5500 | 4.6675 | 4,984.8600 | 4.9849 | 6.798 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | | | Bond Future | 10.3571 | 84.8437 | 10.4179 | 84.4054 | 0.587 | 0.0000 | 0.0000 | 54,352 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.88 | Put | Bond Future | 4,309.6700 | 4.3097 | 4,612.8600 | 4.6129 | 7.035 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.88 | Call | Bond Future | 744.3100 | 0.7443 | 609.1900 | 0.6092 | (18.154) | 0 | 0 | 2,000 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 637.2600 | 0.6373 | 516.2600 | 0.5163 | (18.988) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 4,728.6700 | 4.7287 | 5,048.2800 | 5.0483 | 6.759 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 654.3200 | 0.6543 | 531.0100 | 0.5310 | (18.846) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 4,606.8600 | 4.6069 | 4,921.8600 | 4.9219 | 6.838 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 620.5200 | 0.6205 | 501.8200 | 0.5018 | (19.129) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 10.32 | Call | Bond Future | 1,918.6000 | 1.9186 | 1,670.4100 | 1.6704 | (12.936) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 10.32 | Put | Bond Future | 2,187.6800 | 2.1877 | 2,377.8000 | 2.3778 | 8.690 | 0 | 0 | 2,000 |
| 2017/11/20 | 2037 | 01/02/2018 | 10.72 | Call | Bond Future | 3,588.6000 | 3.5886 | 3,250.2700 | 3.2503 | (9.428) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 01/02/2018 | 10.72 | Put | Bond Future | 1,025.8700 | 1.0259 | 1,125.8500 | 1.1258 | 9.746 | 0 | 0 | 2,000 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.99 | Call | Bond Future | 1,909.4400 | 1.9094 | 1,725.4700 | 1.7255 | (9.635) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.97 | Put | Bond Future | 5,324.3900 | 5.3244 | 5,590.4000 | 5.5904 | 4.996 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | | | Bond Future | 10.4409 | 86.4240 | 10.5038 | 85.9773 | 0.602 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.99 | Put | Bond Future | 5,224.2500 | 5.2242 | 5,487.0000 | 5.4870 | 5.029 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.97 | Call | Bond Future | 1,857.8500 | 1.8578 | 1,677.1400 | 1.6771 | (9.727) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.98 | Put | Bond Future | 5,274.0500 | 5.2740 | 5,538.4300 | 5.5384 | 5.013 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 03/05/2018 | 9.98 | Call | Bond Future | 1,883.4300 | 1.8834 | 1,701.0900 | 1.7011 | (9.681) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.96 | Put | Bond Future | 6,486.2400 | 6.4862 | 6,758.0100 | 6.7580 | 4.190 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.95 | Call | Bond Future | 2,344.0500 | 2.3441 | 2,159.9600 | 2.1600 | (7.854) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | | | Bond Future | 10.5240 | 83.8147 | 10.5894 | 83.3576 | 0.621 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.96 | Call | Bond Future | 2,369.7400 | 2.3697 | 2,184.3300 | 2.1843 | (7.824) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.95 | Put | Bond Future | 6,536.3500 | 6.5363 | 6,809.4400 | 6.8094 | 4.178 | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.97 | Call | Bond Future | 2,395.6100 | 2.3956 | 2,208.8700 | 2.2089 | (7.795) | 0 | 0 | 0 |
| 2017/11/20 | 2037 | 02/08/2018 | 9.97 | Put | Bond Future | 6,436.4100 | 6.4364 | 6,706.8500 | 6.7068 | 4.202 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 14,813.3700 | 14.8134 | 15,408.2800 | 15.4083 | 4.016 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | | | Bond Future | 122.1366 | 122.1366 | 121.5417 | 121.5417 | (0.487) | 0.0000 | 0.0000 | 18,979 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 14,803.3700 | 14.8034 | 15,398.2800 | 15.3983 | 4.019 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 14,793.3700 | 14.7934 | 15,388.2800 | 15.3883 | 4.021 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | 132.28 | Put | Bond Future | 7,856.7700 | 7.8568 | 8,463.6400 | 8.4636 | 7.724 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | 132.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | | | Bond Future | 124.4232 | 124.4232 | 123.8164 | 123.8164 | (0.488) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 2038 | 03/05/2018 | 132.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | 132.27 | Put | Bond Future | 7,846.7700 | 7.8468 | 8,453.6400 | 8.4536 | 7.734 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 03/05/2018 | 132.29 | Put | Bond Future | 7,866.7700 | 7.8668 | 8,473.6400 | 8.4736 | 7.714 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.55 | Put | Bond Future | 7,776.9700 | 7.7770 | 8,398.7900 | 8.3988 | 7.996 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | | | Bond Future | 126.7730 | 126.7730 | 126.1512 | 126.1512 | (0.490) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.54 | Put | Bond Future | 7,766.9700 | 7.7670 | 8,388.7900 | 8.3888 | 8.006 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2038 | 02/08/2018 | 134.53 | Put | Bond Future | 7,756.9700 | 7.7570 | 8,378.7900 | 8.3788 | 8.016 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 655.1100 | 0.6551 | 537.8500 | 0.5378 | (17.899) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | | | Bond Future | 10.4527 | 87.7273 | 10.5084 | 87.3019 | 0.533 | 0.0000 | 0.0000 | 25,982 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 621.1400 | 0.6211 | 508.2800 | 0.5083 | (18.170) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 5,285.2500 | 5.2852 | 5,597.7300 | 5.5977 | 5.912 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 5,218.5800 | 5.2186 | 5,528.8700 | 5.5289 | 5.946 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 5,152.4700 | 5.1525 | 5,460.5500 | 5.4605 | 5.979 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 637.9100 | 0.6379 | 522.8600 | 0.5229 | (18.035) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.08 | Put | Bond Future | 5,633.2000 | 5.6332 | 5,884.4000 | 5.8844 | 4.459 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | | | Bond Future | 10.5371 | 89.3613 | 10.5947 | 88.9278 | 0.546 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.07 | Call | Bond Future | 2,032.9500 | 2.0329 | 1,852.2000 | 1.8522 | (8.891) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.07 | Put | Bond Future | 5,686.3800 | 5.6864 | 5,939.1600 | 5.9392 | 4.445 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.08 | Call | Bond Future | 2,060.6000 | 2.0606 | 1,878.2700 | 1.8783 | (8.848) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.06 | Call | Bond Future | 2,005.7600 | 2.0058 | 1,826.5800 | 1.8266 | (8.933) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 03/05/2018 | 10.06 | Put | Bond Future | 5,740.1300 | 5.7401 | 5,994.4800 | 5.9945 | 4.431 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.04 | Call | Bond Future | 2,494.9400 | 2.4949 | 2,313.8800 | 2.3139 | (7.257) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.03 | Put | Bond Future | 7,062.9100 | 7.0629 | 7,327.0300 | 7.3270 | 3.740 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | | | Bond Future | 10.6210 | 86.5577 | 10.6808 | 86.1138 | 0.563 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.05 | Call | Bond Future | 2,522.1900 | 2.5222 | 2,339.8300 | 2.3398 | (7.230) | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.05 | Put | Bond Future | 6,955.2500 | 6.9552 | 7,216.7800 | 7.2168 | 3.760 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.04 | Put | Bond Future | 7,008.9300 | 7.0089 | 7,271.7600 | 7.2718 | 3.750 | 0 | 0 | 0 |
| 2017/11/20 | 2040 | 02/08/2018 | 10.03 | Call | Bond Future | 2,467.8800 | 2.4679 | 2,288.1100 | 2.2881 | (7.284) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 5,310.5500 | 5.3105 | 5,687.0500 | 5.6871 | 7.090 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 612.9800 | 0.6130 | 487.3200 | 0.4873 | (20.500) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | | | Bond Future | 10.4810 | 84.7880 | 10.5469 | 84.2833 | 0.629 | 0.0000 | 0.0000 | 17,728 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 629.7300 | 0.6297 | 501.5500 | 0.5016 | (20.355) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 5,378.2400 | 5.3782 | 5,757.2600 | 5.7573 | 7.047 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 646.6900 | 0.6467 | 516.0000 | 0.5160 | (20.209) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 5,243.2200 | 5.2432 | 5,617.2100 | 5.6172 | 7.133 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.10 | Call | Bond Future | 2,061.3100 | 2.0613 | 1,851.7100 | 1.8517 | (10.168) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.09 | Put | Bond Future | 5,758.3400 | 5.7583 | 6,065.0400 | 6.0650 | 5.326 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | | | Bond Future | 10.5630 | 86.3674 | 10.6311 | 85.8529 | 0.645 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.11 | Call | Bond Future | 2,089.2100 | 2.0892 | 1,877.7600 | 1.8778 | (10.121) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.11 | Put | Bond Future | 5,650.7100 | 5.6507 | 5,953.7100 | 5.9537 | 5.362 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.10 | Put | Bond Future | 5,704.3500 | 5.7043 | 6,009.2000 | 6.0092 | 5.344 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 03/05/2018 | 10.09 | Call | Bond Future | 2,033.6400 | 2.0336 | 1,825.8900 | 1.8259 | (10.216) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 2044 | 02/08/2018 | 10.07 | Call | Bond Future | 2,531.4600 | 2.5315 | 2,320.2500 | 2.3203 | (8.343) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | | | Bond Future | 10.6444 | 83.6318 | 10.7151 | 83.1057 | 0.664 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | 10.05 | Call | Bond Future | 2,476.6600 | 2.4767 | 2,268.4900 | 2.2685 | (8.405) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | 10.05 | Put | Bond Future | 7,135.3400 | 7.1353 | 7,453.3400 | 7.4533 | 4.457 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | 10.07 | Put | Bond Future | 7,026.2200 | 7.0262 | 7,341.1800 | 7.3412 | 4.483 | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | 10.06 | Call | Bond Future | 2,504.1100 | 2.5041 | 2,294.4100 | 2.2944 | (8.374) | 0 | 0 | 0 |
| 2017/11/20 | 2044 | 02/08/2018 | 10.06 | Put | Bond Future | 7,080.7700 | 7.0808 | 7,397.2400 | 7.3972 | 4.469 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 16,095.8600 | 16.0959 | 17,702.4900 | 17.7025 | 9.982 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | | | Bond Future | 116.8241 | 116.8241 | 115.2175 | 115.2175 | (1.375) | 0.0000 | 0.0000 | 21,177 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 16,085.8600 | 16.0859 | 17,692.4900 | 17.6925 | 9.988 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 16,075.8600 | 16.0759 | 17,682.4900 | 17.6825 | 9.994 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | | | Bond Future | 117.4117 | 117.4117 | 115.7742 | 115.7742 | (1.395) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.93 | Put | Bond Future | 10,518.3400 | 10.5183 | 12,155.8500 | 12.1559 | 15.568 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.95 | Put | Bond Future | 10,538.3400 | 10.5383 | 12,175.8500 | 12.1759 | 15.539 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 03/05/2018 | 127.94 | Put | Bond Future | 10,528.3400 | 10.5283 | 12,165.8500 | 12.1659 | 15.553 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.78 | Put | Bond Future | 9,103.7000 | 9.1037 | 10,775.8100 | 10.7758 | 18.367 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | | | Bond Future | 119.6763 | 119.6763 | 118.0042 | 118.0042 | (1.397) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.78 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.77 | Put | Bond Future | 9,093.7000 | 9.0937 | 10,765.8100 | 10.7658 | 18.388 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.79 | Put | Bond Future | 9,113.7000 | 9.1137 | 10,785.8100 | 10.7858 | 18.347 | 0 | 0 | 0 |
| 2017/11/20 | 2046 | 02/08/2018 | 128.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 19,721.6800 | 19.7217 | 20,256.3000 | 20.2563 | 2.711 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | | | Bond Future | 120.5083 | 120.5083 | 119.9737 | 119.9737 | (0.444) | 0.0000 | 0.0000 | 24,032 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 19,741.6800 | 19.7417 | 20,276.3000 | 20.2763 | 2.708 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 19,731.6800 | 19.7317 | 20,266.3000 | 20.2663 | 2.709 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.62 | Put | Bond Future | 12,855.4700 | 12.8555 | 13,401.0200 | 13.4010 | 4.244 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | | | Bond Future | 122.7645 | 122.7645 | 122.2190 | 122.2190 | (0.444) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.61 | Put | Bond Future | 12,845.4700 | 12.8455 | 13,391.0200 | 13.3910 | 4.247 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.63 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 03/05/2018 | 135.63 | Put | Bond Future | 12,865.4700 | 12.8655 | 13,411.0200 | 13.4110 | 4.240 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | 137.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | 137.54 | Put | Bond Future | 14,140.8900 | 14.1409 | 14,700.1400 | 14.7001 | 3.955 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | 137.52 | Put | Bond Future | 14,120.8900 | 14.1209 | 14,680.1400 | 14.6801 | 3.960 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | | | Bond Future | 123.3991 | 123.3991 | 122.8399 | 122.8399 | (0.453) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | 2050 | 02/08/2018 | 137.53 | Put | Bond Future | 14,130.8900 | 14.1309 | 14,690.1400 | 14.6901 | 3.958 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | 137.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 2050 | 02/08/2018 | 137.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL37 | 01/02/2018 | | | Index Future | 554.0250 | 554.0250 | 552.5520 | 552.5520 | (0.266) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL37 | 03/05/2018 | | | Index Future | 564.3460 | 564.3460 | 562.8450 | 562.8450 | (0.266) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL37 | 02/08/2018 | | | Index Future | 575.1010 | 575.1010 | 573.5580 | 573.5580 | (0.268) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL7T | 01/02/2018 | | | Index Future | 628.2750 | 628.2750 | 625.8780 | 625.8780 | (0.382) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL7T | 03/05/2018 | | | Index Future | 639.9800 | 639.9800 | 637.5370 | 637.5370 | (0.382) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | AL7T | 02/08/2018 | | | Index Future | 652.1750 | 652.1750 | 649.6720 | 649.6720 | (0.384) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | ALBI | 01/02/2018 | | | Index Future | 563.1490 | 563.1490 | 560.7400 | 560.7400 | (0.428) | 0.0000 | 0.0000 | 774 |
| 2017/11/20 | ALBI | 03/05/2018 | | | Index Future | 573.6400 | 573.6400 | 571.1860 | 571.1860 | (0.428) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | ALBI | 02/08/2018 | | | Index Future | 584.5720 | 584.5720 | 582.0570 | 582.0570 | (0.430) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C070 | 01/08/2021 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.31 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | EL28 | 01/02/2018 | | | Bond Future | 126.3251 | | 125.8615 | | (0.367) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 5,964.9000 | 5.9649 | 6,428.5500 | 6.4286 | 7.773 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 5,984.9000 | 5.9849 | 6,448.5500 | 6.4486 | 7.747 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 5,974.9000 | 5.9749 | 6,438.5500 | 6.4386 | 7.760 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.20 | Put | Bond Future | 6,269.2500 | 6.2692 | 6,742.5800 | 6.7426 | 7.550 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | | | Bond Future | 126.9308 | 126.9308 | 126.4574 | 126.4574 | (0.373) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.19 | Put | Bond Future | 6,259.2500 | 6.2592 | 6,732.5800 | 6.7326 | 7.562 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 03/05/2018 | 133.18 | Put | Bond Future | 6,249.2500 | 6.2492 | 6,722.5800 | 6.7226 | 7.574 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | | | Bond Future | 129.3790 | 129.3790 | 128.8933 | 128.8933 | (0.375) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.93 | Put | Bond Future | 5,550.9900 | 5.5510 | 6,036.6700 | 6.0367 | 8.749 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.95 | Put | Bond Future | 5,570.9900 | 5.5710 | 6,056.6700 | 6.0567 | 8.718 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | EL28 | 02/08/2018 | 134.94 | Put | Bond Future | 5,560.9900 | 5.5610 | 6,046.6700 | 6.0467 | 8.734 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 2,736.1400 | 2.7361 | 3,073.5100 | 3.0735 | 12.330 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | | | Bond Future | 11.4754 | 74.3981 | 11.5360 | 74.0607 | 0.527 | 0.0000 | 0.0000 | 9,466 |
| 2017/11/20 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 2,795.3700 | 2.7954 | 3,132.7400 | 3.1327 | 12.069 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 2,676.9900 | 2.6770 | 3,014.3600 | 3.0144 | 12.603 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.20 | Put | Bond Future | 2,250.5200 | 2.2505 | 2,594.4100 | 2.5944 | 15.280 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | | | Bond Future | 11.5999 | 71.9926 | 11.6627 | 71.6487 | 0.541 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.22 | Put | Bond Future | 2,135.4500 | 2.1354 | 2,479.3400 | 2.4793 | 16.104 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.21 | Put | Bond Future | 2,192.9500 | 2.1929 | 2,536.8400 | 2.5368 | 15.682 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 03/05/2018 | 11.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.15 | Put | Bond Future | 3,194.2900 | 3.1943 | 3,546.4100 | 3.5464 | 11.023 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | | | Bond Future | 11.7219 | 73.3645 | 11.7873 | 73.0124 | 0.558 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.14 | Put | Bond Future | 3,252.0400 | 3.2520 | 3,604.1600 | 3.6042 | 10.828 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | ES33 | 02/08/2018 | 11.16 | Put | Bond Future | 3,136.6000 | 3.1366 | 3,488.7200 | 3.4887 | 11.226 | 0 | 0 | 0 |
| 2017/11/20 | ES42 | 01/02/2018 | | | Bond Future | 11.7071 | 76.7474 | 11.7676 | 76.3730 | 0.517 | 0.0000 | 0.0000 | 7,957 |
| 2017/11/20 | ES42 | 03/05/2018 | | | Bond Future | 11.8335 | 73.9158 | 11.8964 | 73.5342 | 0.532 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | ES42 | 02/08/2018 | | | Bond Future | 11.9552 | 75.3244 | 12.0208 | 74.9338 | 0.549 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 195,620.0000 | 19.5620 | 220,210.0000 | 22.0210 | 12.570 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | GOVI | 01/02/2018 | | | GOVI | 561.4780 | 561.4780 | 559.0190 | 559.0190 | (0.438) | 0.0000 | 0.0000 | 795 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 195,520.0000 | 19.5520 | 220,110.0000 | 22.0110 | 12.577 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 195,420.0000 | 19.5420 | 220,010.0000 | 22.0010 | 12.583 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.29 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | | | GOVI | 571.9380 | 571.9380 | 569.4330 | 569.4330 | (0.438) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.27 | Put | GOVI | 183,320.0000 | 18.3320 | 208,370.0000 | 20.8370 | 13.665 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.29 | Put | GOVI | 183,520.0000 | 18.3520 | 208,570.0000 | 20.8570 | 13.650 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 03/05/2018 | 590.28 | Put | GOVI | 183,420.0000 | 18.3420 | 208,470.0000 | 20.8470 | 13.657 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.72 | Put | GOVI | 228,830.0000 | 22.8830 | 254,490.0000 | 25.4490 | 11.214 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | | | GOVI | 582.8370 | 582.8370 | 580.2710 | 580.2710 | (0.440) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.71 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.71 | Put | GOVI | 228,730.0000 | 22.8730 | 254,390.0000 | 25.4390 | 11.218 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.72 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.70 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | GOVI | 02/08/2018 | 605.70 | Put | GOVI | 228,630.0000 | 22.8630 | 254,290.0000 | 25.4290 | 11.223 | 0 | 0 | 0 |
| 2017/11/20 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IGOV | 01/02/2018 | | | Index Future | 244.5220 | 244.5220 | 243.7740 | 243.7740 | (0.306) | 0.0000 | 0.0000 | 874 |
| 2017/11/20 | IGOV | 03/05/2018 | | | Index Future | 249.1010 | 249.1010 | 248.3370 | 248.3370 | (0.307) | 0.0000 | 0.0000 | 272 |
| 2017/11/20 | IGOV | 02/08/2018 | | | Index Future | 253.9050 | 253.9050 | 253.1200 | 253.1200 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.7595 | 99.7595 | 99.7595 | 99.7595 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.7181 | 99.7181 | 99.7185 | 99.7185 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9288 | 99.9288 | 99.9335 | 99.9335 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS01 | 20/09/2018 | | | Interest Rate Swap | 100.1806 | 100.1806 | 100.1910 | 100.1910 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS01 | 20/12/2018 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.7970 | 99.7970 | 99.7970 | 99.7970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.0021 | 99.0021 | 99.0029 | 99.0029 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.6159 | 98.6159 | 98.6190 | 98.6190 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.6504 | 98.6504 | 98.6616 | 98.6616 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 21/12/2018 | | | Interest Rate Swap | 99.1600 | 99.1600 | 99.1700 | 99.1700 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.6749 | 99.6749 | 99.6966 | 99.6966 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 21/06/2019 | | | Interest Rate Swap | 100.2057 | 100.2057 | 100.2361 | 100.2361 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 20/09/2019 | | | Interest Rate Swap | 100.7503 | 100.7503 | 100.7871 | 100.7871 | 0.037 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS02 | 20/12/2019 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 17/12/2020 | | | Interest Rate Swap | 97.6422 | 97.6422 | 97.7920 | 97.7920 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.9981 | 96.9981 | 97.1700 | 97.1700 | 0.177 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.3247 | 96.3247 | 96.5176 | 96.5176 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 21/09/2021 | | | Interest Rate Swap | 96.6291 | 96.6291 | 96.8438 | 96.8438 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 21/12/2021 | | | Interest Rate Swap | 98.9263 | 98.9263 | 99.1571 | 99.1571 | 0.233 | 0.0000 | 0.0000 | 51 |

| 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | IS05 | 15/03/2022 | | | Interest Rate Swap | 99.1782 | 99.1782 | 99.4236 | 99.4236 | 0.247 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 21/06/2022 | | | Interest Rate Swap | 100.4867 | 100.4867 | 100.7476 | 100.7476 | 0.260 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 20/09/2022 | | | Interest Rate Swap | 102.7797 | 102.7797 | 103.0510 | 103.0510 | 0.264 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 17/12/2025 | | | Interest Rate Swap | 98.5086 | 98.5086 | 98.8002 | 98.8002 | 0.296 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 16/03/2026 | | | Interest Rate Swap | 95.6343 | 95.6343 | 95.9393 | 95.9393 | 0.319 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 15/06/2026 | | | Interest Rate Swap | 94.4672 | 94.4672 | 94.7848 | 94.7848 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 21/09/2026 | | | Interest Rate Swap | 96.6366 | 96.6366 | 96.9608 | 96.9608 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 21/12/2026 | | | Interest Rate Swap | 100.3802 | 100.3802 | 100.7016 | 100.7016 | 0.320 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 15/03/2027 | | | Interest Rate Swap | 99.0289 | 99.0289 | 99.3529 | 99.3529 | 0.327 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 21/06/2027 | | | Interest Rate Swap | 101.0881 | 101.0881 | 101.4058 | 101.4058 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 20/09/2027 | | | Interest Rate Swap | 104.7535 | 104.7535 | 105.0610 | 105.0610 | 0.294 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | IS10 | 20/12/2027 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.2500 | 92.7500 | 7.2500 | 92.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 17/01/2018 | | | Jibar Tradeable Future | 7.2400 | 92.7600 | 7.2400 | 92.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 21/02/2018 | | | Jibar Tradeable Future | 7.1700 | 92.8300 | 7.1700 | 92.8300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.1500 | 92.8500 | 7.1500 | 92.8500 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017/11/20 | JBAF | 18/04/2018 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.1400 | 92.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 1,841.8800 | 1.8419 | 2,055.2400 | 2.0552 | 11.584 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | | | Bond Future | 8.6925 | 99.6014 | 8.7707 | 99.2947 | 0.899 | 0.0000 | 0.0000 | 61,187 |
| 2017/11/20 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 392.6100 | 0.3926 | 301.1500 | 0.3011 | (23.295) | 0 | 0 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 1,870.9200 | 1.8709 | 2,086.1200 | 2.0861 | 11.502 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 403.6200 | 0.4036 | 310.3200 | 0.3103 | (23.116) | 0 | 0 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 381.6600 | 0.3817 | 292.0500 | 0.2920 | (23.479) | 0 | 0 | 0 |
| 2017/11/20 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 1,900.0400 | 1.9000 | 2,117.0900 | 2.1171 | 11.423 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.27 | Call | Bond Future | 642.5000 | 0.6425 | 543.3200 | 0.5433 | (15.437) | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | | | Bond Future | 8.7623 | 97.5270 | 8.8455 | 97.2143 | 0.949 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.27 | Put | Bond Future | 2,519.7000 | 2.5197 | 2,733.2100 | 2.7332 | 8.474 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.28 | Call | Bond Future | 654.1400 | 0.6541 | 553.6900 | 0.5537 | (15.356) | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.29 | Put | Bond Future | 2,466.2500 | 2.4663 | 2,677.1900 | 2.6772 | 8.553 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.28 | Put | Bond Future | 2,492.7700 | 2.4928 | 2,705.0100 | 2.7050 | 8.514 | 0 | 0 | 0 |
| 2017/11/20 | R023 | 03/05/2018 | 8.29 | Call | Bond Future | 666.1700 | 0.6662 | 564.4200 | 0.5644 | (15.274) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 4,158.6800 | 4.1587 | 4,599.8500 | 4.5999 | 10.608 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 01/02/2018 | | | Bond Future | 10.2816 | 92.6783 | 10.3425 | 92.2371 | 0.592 | 0.0000 | 0.0000 | 53,530 |
| 2017/11/20 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 4,002.7800 | 4.0028 | 4,443.9500 | 4.4439 | 11.022 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 4,080.6800 | 4.0807 | 4,521.8500 | 4.5219 | 10.811 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.91 | Put | Bond Future | 3,344.6100 | 3.3446 | 3,794.3500 | 3.7944 | 13.447 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | | | Bond Future | 10.3632 | 89.9045 | 10.4261 | 89.4548 | 0.607 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.90 | Put | Bond Future | 3,420.5700 | 3.4206 | 3,870.3100 | 3.8703 | 13.148 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R035 | 03/05/2018 | 9.89 | Put | Bond Future | 3,496.6200 | 3.4966 | 3,946.3600 | 3.9464 | 12.862 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 602.8900 | 0.6029 | 473.2800 | 0.4733 | (21.498) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.50 | Put | Bond Future | 5,815.7100 | 5.8157 | 6,217.8900 | 6.2179 | 6.915 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 9.00 | Call | Bond Future | 670.8100 | 0.6708 | 530.9400 | 0.5309 | (20.851) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 9.25 | Call | Bond Future | 1,218.1800 | 1.2182 | 1,009.4800 | 1.0095 | (17.132) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | | | Bond Future | 9.3858 | 107.9420 | 9.4576 | 107.4989 | 0.765 | 0.0000 | 0.0000 | 96,882 |
| 2017/11/20 | R186 | 01/02/2018 | 8.50 | Call | Bond Future | 137.1500 | 0.1371 | 96.1700 | 0.0962 | (29.880) | 0 | 0 | 1,460 |
| 2017/11/20 | R186 | 01/02/2018 | 7.75 | Put | Bond Future | 10,807.7600 | 10.8078 | 11,248.7100 | 11.2487 | 4.080 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 7.75 | Call | Bond Future | 4.9700 | 0.0050 | 2.7600 | 0.0028 | (44.467) | 0 | 0 | 1,460 |
| 2017/11/20 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 619.4300 | 0.6194 | 487.2700 | 0.4873 | (21.336) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 3,283.9100 | 3.2839 | 3,597.4600 | 3.5975 | 9.548 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 9.00 | Put | Bond Future | 3,096.2000 | 3.0962 | 3,399.4900 | 3.3995 | 9.796 | 0 | 0 | 6,200 |
| 2017/11/20 | R186 | 01/02/2018 | 8.75 | Put | Bond Future | 4,362.1200 | 4.3621 | 4,723.4100 | 4.7234 | 8.282 | 0 | 0 | 775 |
| 2017/11/20 | R186 | 01/02/2018 | 9.25 | Put | Bond Future | 2,063.7700 | 2.0638 | 2,298.2300 | 2.2982 | 11.361 | 0 | 0 | 775 |
| 2017/11/20 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 3,236.4700 | 3.2365 | 3,547.4700 | 3.5475 | 9.609 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 636.2900 | 0.6363 | 501.5700 | 0.5016 | (21.173) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 3,189.3900 | 3.1894 | 3,497.8300 | 3.4978 | 9.671 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 8.75 | Call | Bond Future | 325.9700 | 0.3260 | 244.1000 | 0.2441 | (25.116) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 9.65 | Call | Bond Future | 0.0000 | 0.0000 | 2,244.5700 | 2.2446 | 100.000 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 01/02/2018 | 9.65 | Put | Bond Future | 0.0000 | 0.0000 | 1,068.3800 | 1.0684 | 100.000 | 0 | 0 | 1,950 |
| 2017/11/20 | R186 | 03/05/2018 | 8.92 | Call | Bond Future | 1,211.1900 | 1.2112 | 1,058.0900 | 1.0581 | (12.640) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | 8.91 | Put | Bond Future | 4,627.2700 | 4.6273 | 4,927.6300 | 4.9276 | 6.491 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | | | Bond Future | 9.4673 | 109.9528 | 9.5423 | 109.5010 | 0.793 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | 8.93 | Call | Bond Future | 1,230.5300 | 1.2305 | 1,075.7500 | 1.0758 | (12.578) | 0 | 0 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | 8.93 | Put | Bond Future | 4,539.9200 | 4.5399 | 4,836.9300 | 4.8369 | 6.542 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | 8.92 | Put | Bond Future | 4,583.4700 | 4.5835 | 4,882.1600 | 4.8822 | 6.517 | 0 | 0 | 0 |
| 2017/11/20 | R186 | 03/05/2018 | 8.91 | Call | Bond Future | 1,192.0600 | 1.1921 | 1,040.6300 | 1.0406 | (12.703) | 0 | 0 | 0 |
| 2017/11/20 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 8,043.7400 | 8.0437 | 8,074.1300 | 8.0741 | 0.378 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 01/02/2018 | | | Bond Future | 293.6363 | 293.6363 | 293.6059 | 293.6059 | (0.010) | 0.0000 | 0.0000 | 2,350 |
| 2017/11/20 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 8,033.7400 | 8.0337 | 8,064.1300 | 8.0641 | 0.378 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 01/02/2018 | 301.68 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 8,023.7400 | 8.0237 | 8,054.1300 | 8.0541 | 0.379 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | | | Bond Future | 299.1339 | 299.1339 | 299.1006 | 299.1006 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.44 | Put | Bond Future | 5,306.0600 | 5.3061 | 5,339.3500 | 5.3393 | 0.627 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.46 | Put | Bond Future | 5,326.0600 | 5.3261 | 5,359.3500 | 5.3593 | 0.625 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R197 | 03/05/2018 | 304.45 | Put | Bond Future | 5,316.0600 | 5.3161 | 5,349.3500 | 5.3493 | 0.626 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 1.0700 | 0.0011 | 0.6500 | 0.0007 | (39.252) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 17,417.6400 | 17.4176 | 17,728.0200 | 17.7280 | 1.782 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | | | Bond Future | 231.6434 | 231.6434 | 231.3326 | 231.3326 | (0.134) | 0.0000 | 0.0000 | 22,190 |
| 2017/11/20 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 1.0600 | 0.0011 | 0.6500 | 0.0007 | (38.679) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 17,437.6300 | 17.4376 | 17,748.0100 | 17.7480 | 1.780 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 17,427.6400 | 17.4276 | 17,738.0100 | 17.7380 | 1.781 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 1.0700 | 0.0011 | 0.6600 | 0.0007 | (38.318) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.48 | Put | Bond Future | 11,773.3100 | 11.7733 | 12,057.9600 | 12.0580 | 2.418 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.47 | Call | Bond Future | 274.4800 | 0.2745 | 240.7300 | 0.2407 | (12.296) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | | | Bond Future | 235.9804 | 235.9804 | 235.6621 | 235.6621 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.48 | Call | Bond Future | 273.7400 | 0.2737 | 240.0700 | 0.2401 | (12.300) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.47 | Put | Bond Future | 11,764.0500 | 11.7640 | 12,048.6200 | 12.0486 | 2.419 | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.49 | Call | Bond Future | 273.0100 | 0.2730 | 239.4000 | 0.2394 | (12.311) | 0 | 0 | 0 |
| 2017/11/20 | R202 | 03/05/2018 | 247.49 | Put | Bond Future | 11,782.5800 | 11.7826 | 12,067.2900 | 12.0673 | 2.416 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 34.1400 | 0.0341 | 23.6700 | 0.0237 | (30.668) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | | | Bond Future | 7.7585 | 101.2181 | 7.8332 | 101.1561 | 0.963 | 0.0000 | 0.0000 | 42,299 |
| 2017/11/20 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 31.4600 | 0.0315 | 21.6500 | 0.0217 | (31.182) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 454.8500 | 0.4548 | 507.0100 | 0.5070 | 11.468 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 440.8200 | 0.4408 | 492.3200 | 0.4923 | 11.683 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 32.7200 | 0.0327 | 22.6000 | 0.0226 | (30.929) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 447.7500 | 0.4477 | 499.6000 | 0.4996 | 11.580 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.10 | Put | Bond Future | 503.1200 | 0.5031 | 555.0000 | 0.5550 | 10.312 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | | | Bond Future | 7.8573 | 103.1036 | 7.9637 | 103.0402 | 1.354 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.09 | Call | Bond Future | 48.1700 | 0.0482 | 36.8000 | 0.0368 | (23.604) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.09 | Put | Bond Future | 508.0600 | 0.5081 | 560.1400 | 0.5601 | 10.251 | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.10 | Call | Bond Future | 49.2500 | 0.0492 | 37.6800 | 0.0377 | (23.492) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.08 | Call | Bond Future | 46.9300 | 0.0469 | 35.7800 | 0.0358 | (23.759) | 0 | 0 | 0 |
| 2017/11/20 | R204 | 03/05/2018 | 7.08 | Put | Bond Future | 512.8400 | 0.5128 | 565.1400 | 0.5651 | 10.198 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 902.2800 | 0.9023 | 1,022.5200 | 1.0225 | 13.326 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 72.5800 | 0.0726 | 48.4800 | 0.0485 | (33.205) | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | | | Bond Future | 8.0808 | 98.9689 | 8.1640 | 98.8237 | 1.029 | 0.0000 | 0.0000 | 42,231 |
| 2017/11/20 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 75.5700 | 0.0756 | 50.6800 | 0.0507 | (32.936) | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 916.9400 | 0.9169 | 1,037.9700 | 1.0380 | 13.199 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 78.6500 | 0.0787 | 52.9600 | 0.0530 | (32.664) | 0 | 0 | 0 |
| 2017/11/20 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 887.7100 | 0.8877 | 1,007.1500 | 1.0072 | 13.455 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | 7.57 | Call | Bond Future | 158.6800 | 0.1587 | 124.9100 | 0.1249 | (21.282) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | R207 | 03/05/2018 | 7.56 | Put | Bond Future | 1,107.2200 | 1.1072 | 1,222.1900 | 1.2222 | 10.384 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | | | Bond Future | 8.1765 | 100.8125 | 8.2732 | 100.6643 | 1.182 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | 7.58 | Call | Bond Future | 162.5700 | 0.1626 | 128.1800 | 0.1282 | (21.154) | 0 | 0 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | 7.58 | Put | Bond Future | 1,083.6400 | 1.0836 | 1,197.4100 | 1.1974 | 10.499 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | 7.57 | Put | Bond Future | 1,095.2900 | 1.0953 | 1,209.6800 | 1.2097 | 10.444 | 0 | 0 | 0 |
| 2017/11/20 | R207 | 03/05/2018 | 7.56 | Call | Bond Future | 155.0700 | 0.1551 | 121.8800 | 0.1219 | (21.403) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 1,436.1300 | 1.4361 | 1,604.2100 | 1.6042 | 11.704 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | | | Bond Future | 8.3311 | 98.0805 | 8.4110 | 97.8692 | 0.959 | 0.0000 | 0.0000 | 34,776 |
| 2017/11/20 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 146.8800 | 0.1469 | 104.8000 | 0.1048 | (28.649) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 1,457.8200 | 1.4578 | 1,627.0400 | 1.6270 | 11.608 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 152.1000 | 0.1521 | 108.8800 | 0.1089 | (28.416) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 141.8000 | 0.1418 | 100.8500 | 0.1009 | (28.879) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 1,479.6600 | 1.4797 | 1,650.0100 | 1.6500 | 11.513 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.77 | Call | Bond Future | 260.4000 | 0.2604 | 210.4700 | 0.2105 | (19.174) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | | | Bond Future | 8.4073 | 96.5063 | 8.4951 | 96.2908 | 1.044 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.77 | Put | Bond Future | 1,843.8000 | 1.8438 | 2,009.4300 | 2.0094 | 8.983 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.78 | Call | Bond Future | 266.3000 | 0.2663 | 215.5200 | 0.2155 | (19.069) | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.79 | Put | Bond Future | 1,805.5200 | 1.8055 | 1,969.4500 | 1.9694 | 9.079 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.78 | Put | Bond Future | 1,824.6100 | 1.8246 | 1,989.3900 | 1.9894 | 9.031 | 0 | 0 | 0 |
| 2017/11/20 | R208 | 03/05/2018 | 7.79 | Call | Bond Future | 272.2900 | 0.2723 | 220.6600 | 0.2207 | (18.961) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 652.7300 | 0.6527 | 535.8800 | 0.5359 | (17.902) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 669.1400 | 0.6691 | 550.2500 | 0.5502 | (17.768) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 3,684.2300 | 3.6842 | 3,940.3200 | 3.9403 | 6.951 | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 10.10 | Call | Bond Future | 1,486.7200 | 1.4867 | 1,287.7000 | 1.2877 | (13.387) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.85 | Call | Bond Future | 888.4900 | 0.8885 | 744.2900 | 0.7443 | (16.230) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.33 | Call | Bond Future | 212.6900 | 0.2127 | 162.2300 | 0.1622 | (23.725) | 0 | 0 | 220 |
| 2017/11/20 | R209 | 01/02/2018 | 10.22 | Put | Bond Future | 1,665.4700 | 1.6655 | 1,811.7600 | 1.8118 | 8.784 | 0 | 0 | 739 |
| 2017/11/20 | R209 | 01/02/2018 | 9.75 | Call | Bond Future | 702.8200 | 0.7028 | 579.8100 | 0.5798 | (17.502) | 0 | 0 | 5,000 |
| 2017/11/20 | R209 | 01/02/2018 | | | Bond Future | 10.1911 | 69.8961 | 10.2518 | 69.5252 | 0.596 | 0.0000 | 0.0000 | 153,296 |
| 2017/11/20 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 3,586.0000 | 3.5860 | 3,838.0200 | 3.8380 | 7.028 | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 636.6000 | 0.6366 | 521.7800 | 0.5218 | (18.036) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.88 | Call | Bond Future | 950.0800 | 0.9501 | 799.3700 | 0.7994 | (15.863) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.88 | Put | Bond Future | 2,897.5900 | 2.8976 | 3,117.7900 | 3.1178 | 7.599 | 0 | 0 | 220 |
| 2017/11/20 | R209 | 01/02/2018 | 9.59 | Call | Bond Future | 464.6100 | 0.4646 | 373.0200 | 0.3730 | (19.713) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.59 | Put | Bond Future | 4,304.5400 | 4.3045 | 4,583.8600 | 4.5839 | 6.489 | 0 | 0 | 377 |
| 2017/11/20 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 3,634.9300 | 3.6349 | 3,888.9900 | 3.8890 | 6.989 | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 10.10 | Put | Bond Future | 2,048.2900 | 2.0483 | 2,220.1800 | 2.2202 | 8.392 | 0 | 0 | 3,000 |
| 2017/11/20 | R209 | 01/02/2018 | 9.85 | Put | Bond Future | 3,028.2600 | 3.0283 | 3,254.9700 | 3.2550 | 7.486 | 0 | 0 | 7,500 |
| 2017/11/20 | R209 | 01/02/2018 | 9.33 | Put | Bond Future | 5,815.2600 | 5.8153 | 6,135.7100 | 6.1357 | 5.511 | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 10.22 | Call | Bond Future | 1,842.4000 | 1.8424 | 1,617.7800 | 1.6178 | (12.192) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.75 | Put | Bond Future | 3,489.2700 | 3.4893 | 3,737.1700 | 3.7372 | 7.105 | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 10.00 | Call | Bond Future | 1,224.1100 | 1.2241 | 1,047.0300 | 1.0470 | (14.466) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 10.00 | Put | Bond Future | 2,410.4500 | 2.4104 | 2,604.2800 | 2.6043 | 8.041 | 0 | 0 | 7,500 |
| 2017/11/20 | R209 | 01/02/2018 | 9.89 | Call | Bond Future | 971.1400 | 0.9711 | 818.2600 | 0.8183 | (15.742) | 0 | 0 | 0 |
| 2017/11/20 | R209 | 01/02/2018 | 9.89 | Put | Bond Future | 2,854.7400 | 2.8547 | 3,072.7700 | 3.0728 | 7.637 | 0 | 0 | 157 |
| 2017/11/20 | R209 | 01/02/2018 | 9.32 | Put | Bond Future | 5,877.4200 | 5.8774 | 6,199.1800 | 6.1992 | 5.475 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|----------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | R209 01/02/2018 | 9.32 | Call | Bond Future | 205.7700 | | 0.2058 | 156.6200 | 0.1566 | (23.886) | 0 | 0 | 157 |
| 2017/11/20 | R209 01/02/2018 | 9.87 | Call | Bond Future | 929.2000 | | 0.9292 | 780.6800 | 0.7807 | (15.984) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/02/2018 | 9.87 | Put | Bond Future | 2,940.7100 | | 2.9407 | 3,163.1000 | 3.1631 | 7.562 | 0 | 0 | 739 |
| 2017/11/20 | R209 01/02/2018 | 9.52 | Put | Bond Future | 4,689.8400 | | 4.6898 | 4,981.5800 | 4.9816 | 6.221 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/02/2018 | 9.52 | Call | Bond Future | 381.6100 | | 0.3816 | 302.4400 | 0.3024 | (20.746) | 0 | 0 | 739 |
| 2017/11/20 | R209 03/05/2018 | 10.73 | Call | Bond Future | 4,305.5500 | | 4.3056 | 4,031.3400 | 4.0313 | (6.369) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.75 | Call | Bond Future | 1,398.4500 | | 1.3984 | 1,254.4700 | 1.2545 | (10.296) | 0 | 0 | 435 |
| 2017/11/20 | R209 03/05/2018 | 10.00 | Call | Bond Future | 1,971.6000 | | 1.9716 | 1,791.9800 | 1.7920 | (9.110) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.85 | Put | Bond Future | 4,192.4500 | | 4.1925 | 4,412.3500 | 4.4124 | 5.245 | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | | | Bond Future | 10.2641 | | 68.0489 | 10.3268 | 67.6708 | 0.611 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R209 03/05/2018 | 10.73 | Put | Bond Future | 1,571.7200 | | 1.5717 | 1,675.5800 | 1.6756 | 6.608 | 0 | 0 | 435 |
| 2017/11/20 | R209 03/05/2018 | 9.75 | Put | Bond Future | 4,622.6100 | | 4.6226 | 4,856.7000 | 4.8567 | 5.064 | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.85 | Call | Bond Future | 1,613.2700 | | 1.6133 | 1,455.1000 | 1.4551 | (9.804) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 10.22 | Call | Bond Future | 2,572.2900 | | 2.5723 | 2,361.7200 | 2.3617 | (8.186) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 10.22 | Put | Bond Future | 2,840.1600 | | 2.8402 | 3,007.6600 | 3.0077 | 5.898 | 0 | 0 | 435 |
| 2017/11/20 | R209 03/05/2018 | 10.00 | Put | Bond Future | 3,599.6900 | | 3.5997 | 3,798.1400 | 3.7981 | 5.513 | 0 | 0 | 5,000 |
| 2017/11/20 | R209 03/05/2018 | 9.86 | Call | Bond Future | 1,635.8100 | | 1.6358 | 1,476.2100 | 1.4762 | (9.757) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.84 | Call | Bond Future | 1,590.9200 | | 1.5909 | 1,434.1800 | 1.4342 | (9.852) | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.84 | Put | Bond Future | 4,234.2000 | | 4.2342 | 4,455.5300 | 4.4555 | 5.227 | 0 | 0 | 0 |
| 2017/11/20 | R209 03/05/2018 | 9.86 | Put | Bond Future | 4,150.9800 | | 4.1510 | 4,369.4500 | 4.3694 | 5.263 | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 9.66 | Call | Bond Future | 1,787.4200 | | 1.7874 | 1,642.3700 | 1.6424 | (8.115) | 0 | 0 | 435 |
| 2017/11/20 | R209 02/08/2018 | 10.38 | Call | Bond Future | 3,625.0900 | | 3.6251 | 3,400.2200 | 3.4002 | (6.203) | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.39 | Put | Bond Future | 3,319.0300 | | 3.3190 | 3,479.9700 | 3.4800 | 4.849 | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | | | Bond Future | 10.3336 | | 69.3457 | 10.3985 | 68.9588 | 0.628 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.84 | Call | Bond Future | 5,159.0500 | | 5.1590 | 4,889.3200 | 4.8893 | (5.228) | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.84 | Put | Bond Future | 2,228.0700 | | 2.2281 | 2,345.2000 | 2.3452 | 5.257 | 0 | 0 | 435 |
| 2017/11/20 | R209 02/08/2018 | 10.21 | Call | Bond Future | 3,128.1100 | | 3.1281 | 2,921.5000 | 2.9215 | (6.605) | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.21 | Put | Bond Future | 3,874.2200 | | 3.8742 | 4,054.4700 | 4.0545 | 4.653 | 0 | 0 | 435 |
| 2017/11/20 | R209 02/08/2018 | 9.66 | Put | Bond Future | 6,008.3900 | | 6.0084 | 6,250.2000 | 6.2502 | 4.025 | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.38 | Put | Bond Future | 3,348.2600 | | 3.3483 | 3,510.2500 | 3.5102 | 4.838 | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.39 | Call | Bond Future | 3,655.3100 | | 3.6553 | 3,429.3900 | 3.4294 | (6.181) | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.40 | Call | Bond Future | 3,685.8800 | | 3.6859 | 3,458.9000 | 3.4589 | (6.158) | 0 | 0 | 0 |
| 2017/11/20 | R209 02/08/2018 | 10.40 | Put | Bond Future | 3,290.2300 | | 3.2902 | 3,450.1100 | 3.4501 | 4.859 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 1,015.99 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 9.34 | Put | Bond Future | 8,403.3600 | | 8.4034 | 8,674.4100 | 8.6744 | 3.225 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 1,016.00 | Call | Bond Future | 66,621.5900 | | 66.6216 | 66,228.3300 | 66.2283 | (0.590) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | | | Bond Future | 10.4080 | | 67.5095 | 10.4748 | 67.1162 | 0.642 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R209 01/11/2018 | 1,016.01 | Call | Bond Future | 66,621.5900 | | 66.6216 | 66,228.3300 | 66.2283 | (0.590) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 1,016.01 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 1,015.99 | Call | Bond Future | 66,621.5800 | | 66.6216 | 66,228.3200 | 66.2283 | (0.590) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 9.34 | Call | Bond Future | 1,613.8200 | | 1.6138 | 1,491.6100 | 1.4916 | (7.573) | 0 | 0 | 435 |
| 2017/11/20 | R209 01/11/2018 | 1,016.00 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 10.57 | Call | Bond Future | 4,588.1900 | | 4.5882 | 4,350.6200 | 4.3506 | (5.178) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 10.57 | Put | Bond Future | 3,640.3800 | | 3.6404 | 3,796.0700 | 3.7961 | 4.277 | 0 | 0 | 435 |
| 2017/11/20 | R209 01/11/2018 | 9.94 | Call | Bond Future | 2,838.0600 | | 2.8381 | 2,659.1900 | 2.6592 | (6.303) | 0 | 0 | 0 |
| 2017/11/20 | R209 01/11/2018 | 9.94 | Put | Bond Future | 5,693.9500 | | 5.6939 | 5,908.3400 | 5.9083 | 3.765 | 0 | 0 | 435 |
| 2017/11/20 | R210 01/02/2018 | 192.36 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/11/20 | R210 | 01/02/2018 | | | Bond Future | 183.4585 | | 182.7833 | | (0.368) | 0.0000 | 0.0000 | 2,159 |
| 2017/11/20 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 8,901.4800 | 8.9015 | 9,576.6600 | 9.5767 | 7.585 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 8,921.4800 | 8.9215 | 9,596.6600 | 9.5967 | 7.568 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 8,911.4800 | 8.9115 | 9,586.6600 | 9.5867 | 7.577 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.44 | Put | Bond Future | 6,971.7000 | 6.9717 | 7,661.0200 | 7.6610 | 9.887 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | | | Bond Future | 184.4683 | | 183.7790 | | (0.374) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.46 | Put | Bond Future | 6,991.7000 | 6.9917 | 7,681.0200 | 7.6810 | 9.859 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.45 | Put | Bond Future | 6,981.7000 | 6.9817 | 7,671.0200 | 7.6710 | 9.873 | 0 | 0 | 0 |
| 2017/11/20 | R210 | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 5,200.0300 | 5.2000 | 5,215.6700 | 5.2157 | 0.301 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | | | Bond Future | 149.5100 | | 149.4943 | | (0.010) | 0.0000 | 0.0000 | 4,869 |
| 2017/11/20 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 5,190.0300 | 5.1900 | 5,205.6700 | 5.2057 | 0.301 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 5,180.0300 | 5.1800 | 5,195.6700 | 5.1957 | 0.302 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | | | Bond Future | 152.3092 | | 152.2920 | | (0.011) | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.28 | Put | Bond Future | 1,970.8300 | 1.9708 | 1,987.9500 | 1.9879 | 0.869 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.30 | Put | Bond Future | 1,990.8300 | 1.9908 | 2,007.9500 | 2.0079 | 0.860 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/11/20 | R212 | 03/05/2018 | 154.29 | Put | Bond Future | 1,980.8300 | 1.9808 | 1,997.9500 | 1.9979 | 0.864 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 528.8600 | 0.5289 | 421.6400 | 0.4216 | (20.274) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 3,959.1700 | 3.9592 | 4,256.5000 | 4.2565 | 7.510 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | | | Bond Future | 9.9567 | | 81.7170 | | 10.0227 | 0.0000 | 0.0000 | 58,091 |
| 2017/11/20 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 542.9500 | 0.5430 | 433.6600 | 0.4337 | (20.129) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 3,857.5400 | 3.8575 | 4,150.7500 | 4.1507 | 7.601 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 3,908.2300 | 3.9082 | 4,203.5100 | 4.2035 | 7.555 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 514.9400 | 0.5149 | 409.7700 | 0.4098 | (20.424) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.57 | Put | Bond Future | 4,291.8300 | 4.2918 | 4,543.8600 | 4.5439 | 5.872 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.56 | Call | Bond Future | 1,415.0800 | 1.4151 | 1,258.3600 | 1.2584 | (11.075) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | | | Bond Future | 10.0324 | | 79.6898 | | 10.1008 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.57 | Call | Bond Future | 1,436.0600 | 1.4361 | 1,277.7900 | 1.2778 | (11.021) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.56 | Put | Bond Future | 4,334.1800 | 4.3342 | 4,587.7600 | 4.5878 | 5.851 | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.58 | Call | Bond Future | 1,457.2300 | 1.4572 | 1,297.4200 | 1.2974 | (10.967) | 0 | 0 | 0 |
| 2017/11/20 | R213 | 03/05/2018 | 9.58 | Put | Bond Future | 4,249.7500 | 4.2498 | 4,500.2400 | 4.5002 | 5.894 | 0 | 0 | 0 |
| 2017/11/20 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 605.4000 | 0.6054 | 494.4100 | 0.4944 | (18.333) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 01/02/2018 | | | Bond Future | 10.3590 | | 69.2213 | | 10.4198 | 0.0000 | 0.0000 | 50,369 |
| 2017/11/20 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 574.9900 | 0.5750 | 468.0000 | 0.4680 | (18.607) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 4,097.8900 | 4.0979 | 4,369.7400 | 4.3697 | 6.634 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/11/20 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 3,992.1700 | 3.9922 | 4,260.0200 | 4.2600 | 6.709 | 0 | 0 | 0 |
| 2017/11/20 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 590.0500 | 0.5901 | 481.0700 | 0.4811 | (18.470) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 4,044.8300 | 4.0448 | 4,314.6900 | 4.3147 | 6.672 | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.99 | Put | Bond Future | 4,444.1000 | 4.4441 | 4,671.5300 | 4.6715 | 5.118 | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | | | Bond Future | 10.4316 | 67.2148 | 10.4943 | 66.8287 | 0.601 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.98 | Call | Bond Future | 1,591.5600 | 1.5916 | 1,434.3000 | 1.4343 | (9.881) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.98 | Put | Bond Future | 4,487.9800 | 4.4880 | 4,716.8500 | 4.7169 | 5.100 | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.99 | Call | Bond Future | 1,614.0400 | 1.6140 | 1,455.3400 | 1.4553 | (9.832) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.97 | Call | Bond Future | 1,569.2700 | 1.5693 | 1,413.4600 | 1.4135 | (9.929) | 0 | 0 | 0 |
| 2017/11/20 | R214 | 03/05/2018 | 9.97 | Put | Bond Future | 4,532.1600 | 4.5322 | 4,762.4800 | 4.7625 | 5.082 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 5,181.0100 | 5.1810 | 5,551.3100 | 5.5513 | 7.147 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 739.0800 | 0.7391 | 595.5200 | 0.5955 | (19.424) | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | | | Bond Future | 10.4367 | 88.4291 | 10.5027 | 87.9125 | 0.632 | 0.0000 | 0.0000 | 104,037 |
| 2017/11/20 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 758.2000 | 0.7582 | 611.9900 | 0.6120 | (19.284) | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 5,248.1900 | 5.2482 | 5,621.1400 | 5.6211 | 7.106 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 777.6700 | 0.7777 | 628.7700 | 0.6288 | (19.147) | 0 | 0 | 0 |
| 2017/11/20 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 5,114.3400 | 5.1143 | 5,481.9500 | 5.4820 | 7.188 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.06 | Call | Bond Future | 2,043.6100 | 2.0436 | 1,830.6700 | 1.8307 | (10.420) | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.05 | Put | Bond Future | 5,751.4300 | 5.7514 | 6,066.8700 | 6.0669 | 5.485 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | | | Bond Future | 10.5125 | 85.6395 | 10.5806 | 85.1130 | 0.648 | 0.0000 | 0.0000 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.07 | Call | Bond Future | 2,071.9200 | 2.0719 | 1,857.0300 | 1.8570 | (10.372) | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.07 | Put | Bond Future | 5,640.3600 | 5.6404 | 5,951.9200 | 5.9519 | 5.524 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.06 | Put | Bond Future | 5,695.8100 | 5.6958 | 6,009.3200 | 6.0093 | 5.504 | 0 | 0 | 0 |
| 2017/11/20 | R248 | 03/05/2018 | 10.05 | Call | Bond Future | 2,015.3300 | 2.0153 | 1,804.3200 | 1.8043 | (10.470) | 0 | 0 | 0 |

Total

1103728