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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2016 TO 07/12/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/12/07 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | 130.01 | Put | Bond Future | 2,828.1100 | 2.8281 | 3,245.7000 | 3.2457 | 14.766 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | | | Bond Future | 127.1819 | 127.1819 | 126.7643 | 126.7643 | (0.328) | 0.0000 | 0.0000 | 3,278 |
| 2016/12/07 | 2025 | 02/02/2017 | 130.00 | Put | Bond Future | 2,818.1100 | 2.8181 | 3,235.7000 | 3.2357 | 14.818 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 02/02/2017 | 129.99 | Put | Bond Future | 2,808.1100 | 2.8081 | 3,225.7000 | 3.2257 | 14.871 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | | | Bond Future | 129.6561 | 129.6561 | 129.2286 | 129.2286 | (0.330) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.56 | Put | Bond Future | 2,903.8700 | 2.9039 | 3,331.3700 | 3.3314 | 14.722 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.58 | Put | Bond Future | 2,923.8700 | 2.9239 | 3,351.3700 | 3.3514 | 14.621 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 04/05/2017 | 132.57 | Put | Bond Future | 2,913.8700 | 2.9139 | 3,341.3700 | 3.3414 | 14.671 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | | | Bond Future | 130.9269 | 130.9269 | 130.4903 | 130.4903 | (0.333) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.96 | Put | Bond Future | 3,033.1400 | 3.0331 | 3,469.7300 | 3.4697 | 14.394 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.98 | Put | Bond Future | 3,053.1400 | 3.0531 | 3,489.7300 | 3.4897 | 14.300 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.97 | Put | Bond Future | 3,043.1400 | 3.0431 | 3,479.7300 | 3.4797 | 14.347 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2025 | 03/08/2017 | 133.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.29 | Put | Bond Future | 518.9400 | 0.5189 | 12.5000 | 0.0125 | (97.591) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | | | Bond Future | 9.3650 | 90.0187 | 9.2918 | 90.5252 | (0.782) | 0.0000 | 0.0000 | 32,061 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.31 | Put | Bond Future | 380.1300 | 0.3801 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.30 | Put | Bond Future | 449.5000 | 0.4495 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.30 | Call | Bond Future | 0.0000 | 0.0000 | 56.9400 | 0.0569 | 100.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 02/02/2017 | 9.31 | Call | Bond Future | 0.0000 | 0.0000 | 126.3100 | 0.1263 | 100.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | | | Bond Future | 9.4162 | 91.7649 | 9.3407 | 92.2798 | (0.802) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.32 | Put | Bond Future | 657.0600 | 0.6571 | 142.1400 | 0.1421 | (78.367) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.34 | Put | Bond Future | 519.9300 | 0.5199 | 5.0100 | 0.0050 | (99.036) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 04/05/2017 | 9.33 | Put | Bond Future | 588.4600 | 0.5885 | 73.5400 | 0.0735 | (87.503) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | 9.34 | Put | Bond Future | 820.1500 | 0.8202 | 295.2600 | 0.2953 | (63.999) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | | | Bond Future | 9.4617 | 89.5958 | 9.3836 | 90.1206 | (0.825) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | 9.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | 2030 | 03/08/2017 | 9.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | 9.33 | Put | Bond Future | 888.0200 | 0.8880 | 363.1300 | 0.3631 | (59.108) | 0 | 0 | 0 |
| 2016/12/07 | 2030 | 03/08/2017 | 9.35 | Put | Bond Future | 752.3600 | 0.7524 | 227.4700 | 0.2275 | (69.766) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 1,964.1600 | 1.9642 | 2,238.6700 | 2.2387 | 13.976 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | | | Bond Future | 9.5070 | 92.9442 | 9.4338 | 93.4858 | (0.770) | 0.0000 | 0.0000 | 18,016 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 1,888.7400 | 1.8887 | 2,156.4600 | 2.1565 | 14.175 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 1,926.1700 | 1.9262 | 2,197.2900 | 2.1973 | 14.076 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 1,866.8800 | 1.8669 | 1,593.0800 | 1.5931 | (14.666) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 1,795.2900 | 1.7953 | 1,528.2800 | 1.5283 | (14.873) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 1,830.7600 | 1.8308 | 1,560.3600 | 1.5604 | (14.770) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.45 | Call | Bond Future | 2,636.1400 | 2.6361 | 2,889.1000 | 2.8891 | 9.596 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | | | Bond Future | 9.5576 | 90.5876 | 9.4822 | 91.1383 | (0.789) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.46 | Call | Bond Future | 2,669.7300 | 2.6697 | 2,924.8300 | 2.9248 | 9.555 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.44 | Put | Bond Future | 3,463.6700 | 3.4637 | 3,163.8600 | 3.1639 | (8.656) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.46 | Put | Bond Future | 3,383.3800 | 3.3834 | 3,087.8400 | 3.0878 | (8.735) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.44 | Call | Bond Future | 2,602.8000 | 2.6028 | 2,853.6300 | 2.8536 | 9.637 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 04/05/2017 | 9.45 | Put | Bond Future | 3,423.3600 | 3.4234 | 3,125.6800 | 3.1257 | (8.696) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.43 | Put | Bond Future | 4,470.1200 | 4.4701 | 4,203.5800 | 4.2036 | (5.963) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | | | Bond Future | 9.6011 | 92.4023 | 9.5233 | 92.9637 | (0.810) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.45 | Put | Bond Future | 4,389.2500 | 4.3893 | 4,126.1300 | 4.1261 | (5.995) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.44 | Put | Bond Future | 4,429.5500 | 4.4295 | 4,164.7200 | 4.1647 | (5.979) | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.44 | Call | Bond Future | 3,261.8300 | 3.2618 | 3,558.3900 | 3.5584 | 9.092 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.43 | Call | Bond Future | 3,229.1700 | 3.2292 | 3,524.0200 | 3.5240 | 9.131 | 0 | 0 | 0 |
| 2016/12/07 | 2032 | 03/08/2017 | 9.45 | Call | Bond Future | 3,294.6700 | 3.2947 | 3,592.9400 | 3.5929 | 9.053 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | | | Bond Future | 106.4599 | 106.4599 | 106.4293 | 106.4293 | (0.029) | 0.0000 | 0.0000 | 5,474 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.70 | Put | Bond Future | 3,240.0700 | 3.2401 | 3,270.6900 | 3.2707 | 0.945 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.71 | Put | Bond Future | 3,250.0700 | 3.2501 | 3,280.6900 | 3.2807 | 0.942 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.72 | Put | Bond Future | 3,260.0700 | 3.2601 | 3,290.6900 | 3.2907 | 0.939 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 02/02/2017 | 109.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | | | Bond Future | 107.4911 | 107.4911 | 107.4584 | 107.4584 | (0.030) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.83 | Put | Bond Future | 3,338.9000 | 3.3389 | 3,371.5800 | 3.3716 | 0.979 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.85 | Put | Bond Future | 3,358.9000 | 3.3589 | 3,391.5800 | 3.3916 | 0.973 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.83 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.84 | Put | Bond Future | 3,348.9000 | 3.3489 | 3,381.5800 | 3.3816 | 0.976 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 04/05/2017 | 110.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.14 | Put | Bond Future | 3,489.9200 | 3.4899 | 3,523.6400 | 3.5236 | 0.966 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | | | Bond Future | 109.6501 | 109.6501 | 109.6164 | 109.6164 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.13 | Put | Bond Future | 3,479.9200 | 3.4799 | 3,513.6400 | 3.5136 | 0.969 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2033 | 03/08/2017 | 113.12 | Put | Bond Future | 3,469.9200 | 3.4699 | 3,503.6400 | 3.5036 | 0.972 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 2,115.6000 | 2.1156 | 1,796.5400 | 1.7965 | (15.081) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 02/02/2017 | | | Bond Future | 9.6807 | 89.8092 | 9.6025 | 90.4419 | (0.807) | 0.0000 | 0.0000 | 45,256 |
| 2016/12/07 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 2,156.5300 | 2.1565 | 1,833.6000 | 1.8336 | (14.975) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 2,110.3600 | 2.1104 | 2,424.0800 | 2.4241 | 14.866 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 2,031.3800 | 2.0314 | 2,337.3700 | 2.3374 | 15.063 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 2,070.7300 | 2.0707 | 2,380.5800 | 2.3806 | 14.963 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 2,197.8600 | 2.1979 | 1,871.0700 | 1.8711 | (14.869) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | | | Bond Future | 9.7329 | 91.5512 | 9.6525 | 92.1949 | (0.826) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.58 | Put | Bond Future | 4,054.9100 | 4.0549 | 3,699.1600 | 3.6992 | (8.773) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.60 | Put | Bond Future | 3,964.0700 | 3.9641 | 3,613.1800 | 3.6132 | (8.852) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.59 | Put | Bond Future | 4,009.1900 | 4.0092 | 3,655.8700 | 3.6559 | (8.813) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.60 | Call | Bond Future | 2,895.4700 | 2.8955 | 3,188.3300 | 3.1883 | 10.114 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.58 | Call | Bond Future | 2,823.7900 | 2.8238 | 3,111.7900 | 3.1118 | 10.199 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 04/05/2017 | 9.59 | Call | Bond Future | 2,859.3900 | 2.8594 | 3,149.8200 | 3.1498 | 10.157 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.57 | Call | Bond Future | 3,530.9400 | 3.5309 | 3,873.1800 | 3.8732 | 9.693 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | | | Bond Future | 9.7804 | 89.1275 | 9.6976 | 89.7837 | (0.846) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.58 | Call | Bond Future | 3,566.1300 | 3.5661 | 3,910.0300 | 3.9100 | 9.644 | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.56 | Put | Bond Future | 5,259.9400 | 5.2599 | 4,943.6500 | 4.9437 | (6.013) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.57 | Put | Bond Future | 5,213.4300 | 5.2134 | 4,899.4000 | 4.8994 | (6.023) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.58 | Put | Bond Future | 5,167.5200 | 5.1675 | 4,855.1500 | 4.8551 | (6.045) | 0 | 0 | 0 |
| 2016/12/07 | 2037 | 03/08/2017 | 9.56 | Call | Bond Future | 3,496.2400 | 3.4962 | 3,836.2200 | 3.8362 | 9.724 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.07 | Put | Bond Future | 5,501.9200 | 5.5019 | 6,535.0700 | 6.5351 | 18.778 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | | | Bond Future | 131.5681 | 131.5681 | 130.5349 | 130.5349 | (0.785) | 0.0000 | 0.0000 | 22,810 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.06 | Put | Bond Future | 5,491.9200 | 5.4919 | 6,525.0700 | 6.5251 | 18.812 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 02/02/2017 | 137.05 | Put | Bond Future | 5,481.9200 | 5.4819 | 6,515.0700 | 6.5151 | 18.846 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.77 | Put | Bond Future | 5,642.1400 | 5.6421 | 6,697.3900 | 6.6974 | 18.703 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | | | Bond Future | 134.1279 | 134.1279 | 133.0726 | 133.0726 | (0.787) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.79 | Put | Bond Future | 5,662.1400 | 5.6621 | 6,717.3900 | 6.7174 | 18.637 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.78 | Put | Bond Future | 5,652.1400 | 5.6521 | 6,707.3900 | 6.7074 | 18.670 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.78 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 04/05/2017 | 139.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | | | Bond Future | 135.3215 | 135.3215 | 134.2447 | 134.2447 | (0.796) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.16 | Put | Bond Future | 5,838.5300 | 5.8385 | 6,915.3400 | 6.9153 | 18.443 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.18 | Put | Bond Future | 5,858.5300 | 5.8585 | 6,935.3400 | 6.9353 | 18.380 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.17 | Put | Bond Future | 5,848.5300 | 5.8485 | 6,925.3400 | 6.9253 | 18.412 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2038 | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 02/02/2017 | 9.58 | Call | Bond Future | 1,784.6600 | 1.7847 | 2,071.1400 | 2.0711 | 16.052 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 02/02/2017 | | | Bond Future | 9.7102 | 93.6840 | 9.6320 | 94.3636 | (0.805) | 0.0000 | 0.0000 | 8,238 |
| 2016/12/07 | 2040 | 02/02/2017 | 9.59 | Call | Bond Future | 1,821.6600 | 1.8217 | 2,112.2100 | 2.1122 | 15.950 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 02/02/2017 | 9.60 | Call | Bond Future | 1,859.2700 | 1.8593 | 2,153.9100 | 2.1539 | 15.847 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | 2040 | 02/02/2017 | 9.58 | Put | Bond Future | 2,921.4300 | 2.9214 | 2,528.3000 | 2.5283 | (13.457) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 02/02/2017 | 9.60 | Put | Bond Future | 2,819.9100 | 2.8199 | 2,434.9400 | 2.4349 | (13.652) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 02/02/2017 | 9.59 | Put | Bond Future | 2,870.3000 | 2.8703 | 2,481.2400 | 2.4812 | (13.555) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | | | Bond Future | 9.7617 | 95.5013 | 9.6814 | 96.1926 | (0.823) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.62 | Put | Bond Future | 4,355.7900 | 4.3558 | 3,981.2800 | 3.9813 | (8.598) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.64 | Put | Bond Future | 4,258.8300 | 4.2588 | 3,889.4800 | 3.8895 | (8.673) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.62 | Call | Bond Future | 3,130.1300 | 3.1301 | 3,446.9900 | 3.4470 | 10.123 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.63 | Put | Bond Future | 4,306.9900 | 4.3070 | 3,935.0600 | 3.9351 | (8.635) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.63 | Call | Bond Future | 3,168.7000 | 3.1687 | 3,488.1400 | 3.4881 | 10.081 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 04/05/2017 | 9.64 | Call | Bond Future | 3,207.7800 | 3.2078 | 3,529.8000 | 3.5298 | 10.039 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | | | Bond Future | 9.8085 | 92.9062 | 9.7258 | 93.6110 | (0.843) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.61 | Put | Bond Future | 5,613.8300 | 5.6138 | 5,282.4600 | 5.2825 | (5.903) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.63 | Put | Bond Future | 5,515.5400 | 5.5155 | 5,188.3200 | 5.1883 | (5.933) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.61 | Call | Bond Future | 3,906.6200 | 3.9066 | 4,280.1000 | 4.2801 | 9.560 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.62 | Put | Bond Future | 5,564.6800 | 5.5647 | 5,235.3800 | 5.2354 | (5.918) | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.62 | Call | Bond Future | 3,944.6900 | 3.9447 | 4,320.2400 | 4.3202 | 9.520 | 0 | 0 | 0 |
| 2016/12/07 | 2040 | 03/08/2017 | 9.63 | Call | Bond Future | 3,982.6500 | 3.9826 | 4,360.2800 | 4.3603 | 9.482 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | | | Bond Future | 9.7138 | 91.0108 | 9.6358 | 91.6982 | (0.803) | 0.0000 | 0.0000 | 20,651 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 2,590.5400 | 2.5905 | 2,959.0500 | 2.9590 | 14.225 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 2,141.7100 | 2.1417 | 1,818.6900 | 1.8187 | (15.082) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 2,060.9700 | 2.0610 | 1,746.0600 | 1.7461 | (15.280) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 2,101.1200 | 2.1011 | 1,782.1700 | 1.7822 | (15.180) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 2,637.0500 | 2.6370 | 3,009.6000 | 3.0096 | 14.128 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 2,544.3300 | 2.5443 | 2,908.7700 | 2.9088 | 14.324 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | | | Bond Future | 9.7633 | 92.7762 | 9.6832 | 93.4756 | (0.821) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.67 | Call | Bond Future | 3,372.2700 | 3.3723 | 3,709.7200 | 3.7097 | 10.007 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.66 | Put | Bond Future | 4,235.4000 | 4.2354 | 3,870.7900 | 3.8708 | (8.609) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.68 | Put | Bond Future | 4,139.8900 | 4.1399 | 3,780.4800 | 3.7805 | (8.682) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.67 | Put | Bond Future | 4,187.5700 | 4.1876 | 3,825.5600 | 3.8256 | (8.645) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.68 | Call | Bond Future | 3,412.5700 | 3.4126 | 3,752.6200 | 3.7526 | 9.965 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 04/05/2017 | 9.66 | Call | Bond Future | 3,331.9900 | 3.3320 | 3,666.8400 | 3.6668 | 10.050 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | | | Bond Future | 9.8082 | 90.2517 | 9.7258 | 90.9648 | (0.841) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.62 | Put | Bond Future | 5,652.0500 | 5.6521 | 5,323.7900 | 5.3238 | (5.808) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.64 | Put | Bond Future | 5,552.5200 | 5.5525 | 5,228.4500 | 5.2285 | (5.836) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.63 | Put | Bond Future | 5,601.9700 | 5.6020 | 5,275.8100 | 5.2758 | (5.822) | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.64 | Call | Bond Future | 4,087.3900 | 4.0874 | 4,476.4400 | 4.4764 | 9.518 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.62 | Call | Bond Future | 4,010.0200 | 4.0100 | 4,394.8800 | 4.3949 | 9.597 | 0 | 0 | 0 |
| 2016/12/07 | 2044 | 03/08/2017 | 9.63 | Call | Bond Future | 4,048.4600 | 4.0485 | 4,435.4200 | 4.4354 | 9.558 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.14 | Put | Bond Future | 4,681.0900 | 4.6811 | 5,964.9300 | 5.9649 | 27.426 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | | | Bond Future | 132.4589 | 132.4589 | 131.1751 | 131.1751 | (0.969) | 0.0000 | 0.0000 | 18,408 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.13 | Put | Bond Future | 4,671.0900 | 4.6711 | 5,954.9300 | 5.9549 | 27.485 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 02/02/2017 | 137.15 | Put | Bond Future | 4,691.0900 | 4.6911 | 5,974.9300 | 5.9749 | 27.368 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.33 | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | 2046 | 04/05/2017 | | | Bond Future | 133.5067 | | 133.5067 | 132.1961 | 132.1961 | (0.982) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.34 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.32 | Put | Bond Future | 4,813.2900 | | 4.8133 | 6,123.8700 | 6.1239 | 27.228 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.34 | Put | Bond Future | 4,833.2900 | | 4.8333 | 6,143.8700 | 6.1439 | 27.116 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.33 | Put | Bond Future | 4,823.2900 | | 4.8233 | 6,133.8700 | 6.1339 | 27.172 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 04/05/2017 | 138.32 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.17 | Put | Bond Future | 4,981.7400 | | 4.9817 | 6,319.2000 | 6.3192 | 26.847 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | | | Bond Future | 136.1883 | | 136.1883 | 134.8508 | 134.8508 | (0.982) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.19 | Put | Bond Future | 5,001.7400 | | 5.0017 | 6,339.2000 | 6.3392 | 26.740 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.18 | Put | Bond Future | 4,991.7400 | | 4.9917 | 6,329.2000 | 6.3292 | 26.793 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.19 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2046 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.96 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.97 | Put | Bond Future | 4,110.4600 | | 4.1105 | 5,791.5600 | 5.7916 | 40.898 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | | | Bond Future | 140.8595 | | 140.8595 | 139.1784 | 139.1784 | (1.193) | 0.0000 | 0.0000 | 24,942 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.97 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.98 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.96 | Put | Bond Future | 4,100.4600 | | 4.1005 | 5,781.5600 | 5.7816 | 40.998 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 02/02/2017 | 144.98 | Put | Bond Future | 4,120.4600 | | 4.1205 | 5,801.5600 | 5.8016 | 40.799 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | | | Bond Future | 143.6001 | | 143.6001 | 141.8841 | 141.8841 | (1.195) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.83 | Put | Bond Future | 4,229.9200 | | 4.2299 | 5,945.8900 | 5.9459 | 40.567 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.85 | Put | Bond Future | 4,249.9200 | | 4.2499 | 5,965.8900 | 5.9659 | 40.377 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.83 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.84 | Put | Bond Future | 4,239.9200 | | 4.2399 | 5,955.8900 | 5.9559 | 40.472 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.84 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 04/05/2017 | 147.85 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.24 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | | | Bond Future | 144.8212 | | 144.8212 | 143.0704 | 143.0704 | (1.209) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.22 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.23 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.22 | Put | Bond Future | 4,398.7600 | | 4.3988 | 6,149.6100 | 6.1496 | 39.803 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.24 | Put | Bond Future | 4,418.7600 | | 4.4188 | 6,169.6100 | 6.1696 | 39.623 | 0 | 0 | 0 |
| 2016/12/07 | 2050 | 03/08/2017 | 149.23 | Put | Bond Future | 4,408.7600 | | 4.4088 | 6,159.6100 | 6.1596 | 39.713 | 0 | 0 | 0 |
| 2016/12/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | AL37 | 02/02/2017 | | | Index Future | 511.0400 | | 511.0400 | 513.0270 | 513.0270 | 0.389 | 0.0000 | 0.0000 | 7 |
| 2016/12/07 | AL37 | 04/05/2017 | | | Index Future | 520.9490 | | 520.9490 | 522.9680 | 522.9680 | 0.388 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | AL37 | 03/08/2017 | | | Index Future | 531.3800 | | 531.3800 | 533.4390 | 533.4390 | 0.387 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | AL7T | 02/02/2017 | | | Index Future | 590.1900 | | 590.1900 | 593.4500 | 593.4500 | 0.552 | 0.0000 | 0.0000 | 2 |
| 2016/12/07 | AL7T | 04/05/2017 | | | Index Future | 601.6340 | | 601.6340 | 604.9500 | 604.9500 | 0.551 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | AL7T | 03/08/2017 | | | Index Future | 613.6800 | 613.6800 | 617.0620 | 617.0620 | 0.551 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ALBI | 02/02/2017 | | | Index Future | 535.7170 | 535.7170 | 538.7980 | 538.7980 | 0.575 | 0.0000 | 0.0000 | 746 |
| 2016/12/07 | ALBI | 04/05/2017 | | | Index Future | 546.1040 | 546.1040 | 549.2400 | 549.2400 | 0.574 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ALBI | 03/08/2017 | | | Index Future | 557.0390 | 557.0390 | 560.2360 | 560.2360 | 0.574 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C208 | 31/03/2021 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | | | Bond Future | 128.6519 | 128.6519 | 128.1196 | 128.1196 | (0.414) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.10 | Put | Bond Future | 6,448.0800 | 6.4481 | 6,980.3900 | 6.9804 | 8.255 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.12 | Put | Bond Future | 6,468.0800 | 6.4681 | 7,000.3900 | 7.0004 | 8.230 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 02/02/2017 | 135.11 | Put | Bond Future | 6,458.0800 | 6.4581 | 6,990.3900 | 6.9904 | 8.243 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | | | Bond Future | 129.4716 | 129.4716 | 128.9271 | 128.9271 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | 137.90 | Put | Bond Future | 8,428.4000 | 8.4284 | 8,972.9000 | 8.9729 | 6.460 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | 137.92 | Put | Bond Future | 8,448.4000 | 8.4484 | 8,992.9000 | 8.9929 | 6.445 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | 137.91 | Put | Bond Future | 8,438.4000 | 8.4384 | 8,982.9000 | 8.9829 | 6.453 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 04/05/2017 | 137.91 | 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 | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | EL28 | 04/05/2017 | 137.92 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.17 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | | | Bond Future | | 132.0722 | 132.0722 | 131.5162 | 131.5162 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.18 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.16 | Put | Bond Future | | 3,087.8300 | 3.0878 | 3,643.8000 | 3.6438 | 18.005 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.18 | Put | Bond Future | | 3,107.8300 | 3.1078 | 3,663.8000 | 3.6638 | 17.889 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.16 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | EL28 | 03/08/2017 | 135.17 | Put | Bond Future | | 3,097.8300 | 3.0978 | 3,653.8000 | 3.6538 | 17.947 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | | | Bond Future | | 10.5938 | 79.0481 | 10.5143 | 79.5522 | (0.750) | 0.0000 | 0.0000 | 8,849 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | | 24.0500 | 0.0240 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | | 0.0000 | 0.0000 | 480.0600 | 0.4801 | 100.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | | 39.0400 | 0.0390 | 543.1500 | 0.5431 | 1291.265 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | | 102.0500 | 0.1021 | 606.1600 | 0.6062 | 493.983 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | | | Bond Future | | 10.6753 | 76.7874 | 10.5933 | 77.3002 | (0.768) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.55 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.54 | Put | Bond Future | | 849.2400 | 0.8492 | 336.4300 | 0.3364 | (60.385) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.56 | Put | Bond Future | | 722.8100 | 0.7228 | 210.0000 | 0.2100 | (70.947) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.55 | Put | Bond Future | | 785.9900 | 0.7860 | 273.1800 | 0.2732 | (65.244) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.56 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 04/05/2017 | 10.54 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | | | Bond Future | | 10.7502 | 78.3256 | 10.6656 | 78.8483 | (0.787) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.53 | Put | Bond Future | | 1,371.4000 | 1.3714 | 848.6500 | 0.8486 | (38.118) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.55 | Put | Bond Future | | 1,245.3000 | 1.2453 | 722.5500 | 0.7225 | (41.978) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.54 | Put | Bond Future | | 1,308.3100 | 1.3083 | 785.5600 | 0.7856 | (39.956) | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.55 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.53 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES33 | 03/08/2017 | 10.54 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | ES42 | 02/02/2017 | | | Bond Future | | 10.7356 | 83.0917 | 10.6563 | 83.6666 | (0.739) | 0.0000 | 0.0000 | 8,777 |
| 2016/12/07 | ES42 | 04/05/2017 | | | Bond Future | | 10.8172 | 80.4405 | 10.7354 | 81.0254 | (0.756) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ES42 | 03/08/2017 | | | Bond Future | | 10.8913 | 82.0521 | 10.8069 | 82.6485 | (0.775) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | | 2,540.0000 | 0.2540 | 33,670.0000 | 3.3670 | 1225.591 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | | | GOVI | | 533.5940 | 533.5940 | 536.7070 | 536.7070 | 0.583 | 0.0000 | 0.0000 | 487 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | | 2,740.0000 | 0.2740 | 33,870.0000 | 3.3870 | 1136.131 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | | 2,640.0000 | 0.2640 | 33,770.0000 | 3.3770 | 1179.167 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | | | GOVI | | 543.9400 | 543.9400 | 547.1080 | 547.1080 | 0.582 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | 262.19 | Call | GOVI | | 2,817,500.0000 | 281.7500 | 2,849,180.0000 | 284.9180 | 1.124 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | 262.20 | Call | GOVI | | 2,817,400.0000 | 281.7400 | 2,849,080.0000 | 284.9080 | 1.124 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | 262.18 | Call | GOVI | | 2,817,600.0000 | 281.7600 | 2,849,280.0000 | 284.9280 | 1.124 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | 262.19 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 04/05/2017 | 262.18 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | GOVI | 04/05/2017 | 262.20 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | | | GOVI | 554.8310 | 554.8310 | 558.0620 | 558.0620 | 0.582 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.11 | Put | GOVI | 62,790.0000 | 6.2790 | 30,480.0000 | 3.0480 | (51.457) | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.09 | Put | GOVI | 62,590.0000 | 6.2590 | 30,280.0000 | 3.0280 | (51.622) | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.10 | Put | GOVI | 62,690.0000 | 6.2690 | 30,380.0000 | 3.0380 | (51.539) | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.09 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.10 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GOVI | 03/08/2017 | 561.11 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IGOV | 02/02/2017 | | | Index Future | 248.7460 | 248.7460 | 247.8300 | 247.8300 | (0.368) | 0.0000 | 0.0000 | 1,030 |
| 2016/12/07 | IGOV | 04/05/2017 | | | Index Future | 253.5850 | 253.5850 | 252.6480 | 252.6480 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IGOV | 03/08/2017 | | | Index Future | 258.6770 | 258.6770 | 257.7210 | 257.7210 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ILBI | 02/02/2017 | | | Index Future | 675.2300 | 675.2300 | 673.2080 | 673.2080 | (0.299) | 0.0000 | 0.0000 | 155 |
| 2016/12/07 | ILBI | 04/05/2017 | | | Index Future | 688.3390 | 688.3390 | 686.2770 | 686.2770 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | ILBI | 03/08/2017 | | | Index Future | 701.8890 | 701.8890 | 699.7870 | 699.7870 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.0687 | 100.0687 | 100.0687 | 100.0687 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.0077 | 100.0077 | 100.0083 | 100.0083 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6353 | 99.6353 | 99.6326 | 99.6326 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6894 | 99.6894 | 99.6782 | 99.6782 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.9866 | 99.9866 | 99.9599 | 99.9599 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.0084 | 100.0084 | 99.9820 | 99.9820 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.3241 | 99.3241 | 99.2822 | 99.2822 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS02 | 15/06/2018 | | | Interest Rate Swap | 99.0301 | 99.0301 | 98.9682 | 98.9682 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS02 | 21/09/2018 | | | Interest Rate Swap | 99.1392 | 99.1392 | 99.0562 | 99.0562 | (0.084) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS02 | 21/12/2018 | | | Interest Rate Swap | 99.6800 | 99.6800 | 99.5700 | 99.5700 | (0.110) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.4695 | 98.4695 | 98.0518 | 98.0518 | (0.424) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS05 | 16/03/2021 | | | Interest Rate Swap | 97.8617 | 97.8617 | 97.4041 | 97.4041 | (0.468) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 97.2223 | 97.2223 | 96.7268 | 96.7268 | (0.510) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 97.5574 | 97.5574 | 97.0285 | 97.0285 | (0.542) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 99.8478 | 99.8478 | 99.2976 | 99.2976 | (0.551) | 0.0000 | 0.0000 | 50 |
| 2016/12/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 99.5046 | 99.5046 | 98.6374 | 98.6374 | (0.871) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 96.6642 | 96.6642 | 95.7677 | 95.7677 | (0.927) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 95.5086 | 95.5086 | 94.5933 | 94.5933 | (0.958) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 97.6546 | 97.6546 | 96.7386 | 96.7386 | (0.938) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 101.3454 | 101.3454 | 100.4367 | 100.4367 | (0.897) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.3700 | 92.6300 | 7.3700 | 92.6300 | 0.000 | 0.0000 | 0.0000 | 10,000 |
| 2016/12/07 | JBAF | 18/01/2017 | | | Jibar Tradeable Future | 7.4100 | 92.5900 | 7.4100 | 92.5900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 15/02/2017 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.4400 | 92.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4500 | 92.5500 | 7.4500 | 92.5500 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2016/12/07 | JBAF | 19/04/2017 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.4800 | 92.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 17/05/2017 | | | Jibar Tradeable Future | 7.5100 | 92.4900 | 7.5100 | 92.4900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.5400 | 92.4600 | 7.5400 | 92.4600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.6100 | 92.3900 | 7.6100 | 92.3900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.6600 | 92.3400 | 7.6600 | 92.3400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.6900 | 92.3100 | 7.6900 | 92.3100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.7100 | 92.2900 | 7.7100 | 92.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.7300 | 92.2700 | 7.7300 | 92.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 1,423.5000 | 1.4235 | 1,715.2600 | 1.7153 | 20.496 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | | | Bond Future | 8.6981 | 99.0244 | 8.5929 | 99.5000 | (1.210) | 0.0000 | 0.0000 | 19,260 |
| 2016/12/07 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 1,450.9200 | 1.4509 | 1,745.7500 | 1.7457 | 20.320 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 759.5300 | 0.7595 | 572.5900 | 0.5726 | (24.613) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 724.7700 | 0.7248 | 544.0000 | 0.5440 | (24.942) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 1,396.3500 | 1.3963 | 1,685.0100 | 1.6850 | 20.672 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 742.0000 | 0.7420 | 558.1600 | 0.5582 | (24.776) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.61 | Call | Bond Future | 1,366.7900 | 1.3668 | 1,584.0100 | 1.5840 | 15.893 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | | | Bond Future | 8.7414 | 97.0123 | 8.6309 | 97.4957 | (1.265) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.59 | Call | Bond Future | 1,327.8600 | 1.3279 | 1,540.9700 | 1.5410 | 16.049 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.60 | Call | Bond Future | 1,347.2400 | 1.3472 | 1,562.4000 | 1.5624 | 15.970 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.59 | Put | Bond Future | 1,990.6600 | 1.9907 | 1,720.3500 | 1.7203 | (13.579) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.61 | Put | Bond Future | 1,941.7100 | 1.9417 | 1,675.5100 | 1.6755 | (13.710) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 04/05/2017 | 8.60 | Put | Bond Future | 1,966.0900 | 1.9661 | 1,697.8300 | 1.6978 | (13.644) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.60 | Put | Bond Future | 2,404.7300 | 2.4047 | 2,150.0500 | 2.1500 | (10.591) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | | | Bond Future | 8.7726 | 98.9554 | 8.6559 | 99.4481 | (1.330) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.59 | Put | Bond Future | 2,428.2800 | 2.4283 | 2,171.9600 | 2.1720 | (10.556) | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.60 | Call | Bond Future | 1,674.8100 | 1.6748 | 1,912.8500 | 1.9128 | 14.213 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.58 | Call | Bond Future | 1,636.7100 | 1.6367 | 1,871.4500 | 1.8715 | 14.342 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.59 | Call | Bond Future | 1,655.8500 | 1.6559 | 1,892.2500 | 1.8922 | 14.277 | 0 | 0 | 0 |
| 2016/12/07 | R023 | 03/08/2017 | 8.58 | Put | Bond Future | 2,451.6800 | 2.4517 | 2,193.7000 | 2.1937 | (10.523) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | | | Bond Future | 9.6288 | 97.5164 | 9.5503 | 98.1523 | (0.814) | 0.0000 | 0.0000 | 6,944 |
| 2016/12/07 | R035 | 02/02/2017 | 9.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | 9.50 | Put | Bond Future | 1,047.7100 | 1.0477 | 411.8500 | 0.4119 | (60.690) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | 9.51 | Put | Bond Future | 965.7000 | 0.9657 | 329.8400 | 0.3298 | (65.844) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | 9.52 | Put | Bond Future | 883.7900 | 0.8838 | 247.9300 | 0.2479 | (71.947) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | 9.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 02/02/2017 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.55 | Put | Bond Future | 1,033.4700 | 1.0335 | 386.6500 | 0.3866 | (62.587) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R035 | 04/05/2017 | | | Bond Future | 9.6784 | 94.9042 | 9.5978 | 95.5510 | (0.833) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.54 | Put | Bond Future | 1,114.6600 | 1.1147 | 467.8400 | 0.4678 | (58.028) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 04/05/2017 | 9.53 | Put | Bond Future | 1,195.9600 | 1.1960 | 549.1400 | 0.5491 | (54.084) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | | | Bond Future | 9.7218 | 96.8052 | 9.6387 | 97.4646 | (0.855) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.52 | Put | Bond Future | 1,614.0400 | 1.6140 | 954.6600 | 0.9547 | (40.853) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.50 | Put | Bond Future | 1,776.3100 | 1.7763 | 1,116.9300 | 1.1169 | (37.121) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.51 | Put | Bond Future | 1,695.1200 | 1.6951 | 1,035.7400 | 1.0357 | (38.899) | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R035 | 03/08/2017 | 9.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.00 | Put | Bond Future | 6,995.2000 | 6.9952 | 6,373.8400 | 6.3738 | (8.883) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 9.40 | Call | Bond Future | 3,538.4200 | 3.5384 | 4,036.2200 | 4.0362 | 14.068 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.81 | Put | Bond Future | 2,228.7300 | 2.2287 | 1,838.5500 | 1.8385 | (17.507) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 9.10 | Put | Bond Future | 1,222.9100 | 1.2229 | 958.3300 | 0.9583 | (21.635) | 0 | 0 | 2,546 |
| 2016/12/07 | R186 | 02/02/2017 | | | Bond Future | 8.9637 | 111.2870 | 8.8696 | 111.9381 | (1.050) | 0.0000 | 0.0000 | 114,136 |
| 2016/12/07 | R186 | 02/02/2017 | 9.50 | Call | Bond Future | 4,060.1400 | 4.0601 | 4,587.5500 | 4.5875 | 12.990 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.43 | Put | Bond Future | 4,161.8500 | 4.1619 | 3,629.7000 | 3.6297 | (12.786) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.80 | Put | Bond Future | 2,270.9900 | 2.2710 | 1,876.5100 | 1.8765 | (17.370) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.87 | Call | Bond Future | 1,337.6200 | 1.3376 | 1,624.5500 | 1.6246 | 21.451 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.90 | Put | Bond Future | 1,871.0500 | 1.8710 | 1,520.0500 | 1.5200 | (18.760) | 0 | 0 | 750 |
| 2016/12/07 | R186 | 02/02/2017 | 8.00 | Call | Bond Future | 77.9500 | 0.0780 | 107.6500 | 0.1077 | 38.101 | 0 | 0 | 7,000 |
| 2016/12/07 | R186 | 02/02/2017 | 8.60 | Call | Bond Future | 672.1600 | 0.6722 | 848.6000 | 0.8486 | 26.250 | 0 | 0 | 7,000 |
| 2016/12/07 | R186 | 02/02/2017 | 8.81 | Call | Bond Future | 1,162.9300 | 1.1629 | 1,423.8100 | 1.4238 | 22.433 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.37 | Call | Bond Future | 328.5200 | 0.3285 | 429.9500 | 0.4299 | 30.875 | 0 | 0 | 500 |
| 2016/12/07 | R186 | 02/02/2017 | 8.62 | Put | Bond Future | 3,113.5000 | 3.1135 | 2,646.4600 | 2.6465 | (15.000) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.79 | Call | Bond Future | 1,108.2400 | 1.1082 | 1,360.5400 | 1.3605 | 22.766 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.95 | Call | Bond Future | 1,595.0700 | 1.5951 | 1,917.0500 | 1.9171 | 20.186 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 9.02 | Call | Bond Future | 1,843.9300 | 1.8439 | 2,196.4300 | 2.1964 | 19.117 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.87 | Put | Bond Future | 1,985.7700 | 1.9858 | 1,621.6400 | 1.6216 | (18.337) | 0 | 0 | 500 |
| 2016/12/07 | R186 | 02/02/2017 | 9.50 | Put | Bond Future | 448.2300 | 0.4482 | 324.5800 | 0.3246 | (27.586) | 0 | 0 | 13,500 |
| 2016/12/07 | R186 | 02/02/2017 | 8.43 | Call | Bond Future | 401.0400 | 0.4010 | 519.9500 | 0.5199 | 29.650 | 0 | 0 | 750 |
| 2016/12/07 | R186 | 02/02/2017 | 8.80 | Call | Bond Future | 1,135.3700 | 1.1354 | 1,391.9500 | 1.3919 | 22.599 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.90 | Call | Bond Future | 1,430.9400 | 1.4309 | 1,731.0000 | 1.7310 | 20.969 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 9.40 | Put | Bond Future | 587.7200 | 0.5877 | 434.4600 | 0.4345 | (26.077) | 0 | 0 | 750 |
| 2016/12/07 | R186 | 02/02/2017 | 9.10 | Call | Bond Future | 2,156.3000 | 2.1563 | 2,542.7800 | 2.5428 | 17.923 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.37 | Put | Bond Future | 4,522.8600 | 4.5229 | 3,973.2300 | 3.9732 | (12.152) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.60 | Put | Bond Future | 3,216.5700 | 3.2166 | 2,741.9500 | 2.7419 | (14.755) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.62 | Call | Bond Future | 711.0500 | 0.7111 | 895.0700 | 0.8951 | 25.880 | 0 | 0 | 500 |
| 2016/12/07 | R186 | 02/02/2017 | 8.79 | Put | Bond Future | 2,313.7300 | 2.3137 | 1,914.9700 | 1.9150 | (17.235) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 02/02/2017 | 8.95 | Put | Bond Future | 1,689.6300 | 1.6896 | 1,360.5500 | 1.3606 | (19.476) | 0 | 0 | 2,546 |
| 2016/12/07 | R186 | 02/02/2017 | 9.02 | Put | Bond Future | 1,457.1600 | 1.4572 | 1,158.6000 | 1.1586 | (20.489) | 0 | 0 | 500 |
| 2016/12/07 | R186 | 04/05/2017 | | | Bond Future | 9.0093 | 113.4454 | 8.9116 | 114.1073 | (1.085) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R186 | 04/05/2017 | 8.89 | Put | Bond Future | 3,044.0000 | 3.0440 | 2,679.8800 | 2.6799 | (11.962) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 04/05/2017 | 8.91 | Put | Bond Future | 2,970.0200 | 2.9700 | 2,611.3700 | 2.6114 | (12.076) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R186 | 04/05/2017 | 8.90 | Put | Bond Future | 3,006.8600 | 3.0069 | 2,645.4700 | 2.6455 | (12.019) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 04/05/2017 | 8.91 | Call | Bond Future | 2,297.3600 | 2.2974 | 2,600.6900 | 2.6007 | 13.203 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 04/05/2017 | 8.89 | Call | Bond Future | 2,235.2500 | 2.2353 | 2,533.1100 | 2.5331 | 13.326 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 04/05/2017 | 8.90 | Call | Bond Future | 2,266.1800 | 2.2662 | 2,566.7700 | 2.5668 | 13.264 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.93 | Put | Bond Future | 3,701.8100 | 3.7018 | 3,371.5500 | 3.3715 | (8.922) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | | | Bond Future | 9.0459 | 110.4123 | 8.9441 | 111.0870 | (1.125) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.92 | Put | Bond Future | 3,737.2900 | 3.7373 | 3,404.8600 | 3.4049 | (8.895) | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.91 | Call | Bond Future | 2,871.1000 | 2.8711 | 3,211.2000 | 3.2112 | 11.846 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.93 | Call | Bond Future | 2,932.9700 | 2.9330 | 3,277.4100 | 3.2774 | 11.744 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.92 | Call | Bond Future | 2,901.7600 | 2.9018 | 3,244.0300 | 3.2440 | 11.795 | 0 | 0 | 0 |
| 2016/12/07 | R186 | 03/08/2017 | 8.91 | Put | Bond Future | 3,773.3700 | 3.7734 | 3,438.7700 | 3.4388 | (8.867) | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | | | Bond Future | 296.1309 | 296.1309 | 296.0445 | 296.0445 | (0.029) | 0.0000 | 0.0000 | 1,246 |
| 2016/12/07 | R197 | 02/02/2017 | 302.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | 302.57 | Put | Bond Future | 6,439.1300 | 6.4391 | 6,525.4700 | 6.5255 | 1.341 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | 302.59 | Put | Bond Future | 6,459.1300 | 6.4591 | 6,545.4700 | 6.5455 | 1.337 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | 302.58 | Put | Bond Future | 6,449.1300 | 6.4491 | 6,535.4700 | 6.5355 | 1.339 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | 302.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 02/02/2017 | 302.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.58 | Put | Bond Future | 6,688.2900 | 6.6883 | 6,780.4000 | 6.7804 | 1.377 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | | | Bond Future | 301.8917 | 301.8917 | 301.7996 | 301.7996 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.60 | Put | Bond Future | 6,708.2900 | 6.7083 | 6,800.4000 | 6.8004 | 1.373 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.59 | Put | Bond Future | 6,698.2900 | 6.6983 | 6,790.4000 | 6.7904 | 1.375 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 04/05/2017 | 308.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | | | Bond Future | 301.0512 | 301.0512 | 300.9561 | 300.9561 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.05 | Put | Bond Future | 6,998.8100 | 6.9988 | 7,093.8600 | 7.0939 | 1.358 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.07 | Put | Bond Future | 7,018.8100 | 7.0188 | 7,113.8600 | 7.1139 | 1.354 | 0 | 0 | 0 |
| 2016/12/07 | R197 | 03/08/2017 | 308.06 | Put | Bond Future | 7,008.8100 | 7.0088 | 7,103.8600 | 7.1039 | 1.356 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | 251.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | | | Bond Future | 245.6287 | 245.6287 | 245.5570 | 245.5570 | (0.029) | 0.0000 | 0.0000 | 36,620 |
| 2016/12/07 | R202 | 02/02/2017 | 251.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | 251.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | 251.72 | Put | Bond Future | 6,091.2800 | 6.0913 | 6,163.0200 | 6.1630 | 1.178 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | 251.74 | Put | Bond Future | 6,111.2800 | 6.1113 | 6,183.0200 | 6.1830 | 1.174 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 02/02/2017 | 251.73 | Put | Bond Future | 6,101.2800 | 6.1013 | 6,173.0200 | 6.1730 | 1.176 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.73 | Put | Bond Future | 6,322.6000 | 6.3226 | 6,399.4700 | 6.3995 | 1.216 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | | | Bond Future | 250.4074 | 250.4074 | 250.3305 | 250.3305 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.72 | Put | Bond Future | 6,312.6000 | 6.3126 | 6,389.4700 | 6.3895 | 1.218 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 04/05/2017 | 256.71 | Put | Bond Future | 6,302.6000 | 6.3026 | 6,379.4700 | 6.3795 | 1.220 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R202 | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | | | Bond Future | 251.7696 | 251.7696 | 251.6903 | 251.6903 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | 258.35 | Put | Bond Future | 6,580.3700 | 6.5804 | 6,659.7200 | 6.6597 | 1.206 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | 258.37 | Put | Bond Future | 6,600.3700 | 6.6004 | 6,679.7200 | 6.6797 | 1.202 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R202 | 03/08/2017 | 258.36 | Put | Bond Future | 6,590.3700 | 6.5904 | 6,669.7200 | 6.6697 | 1.204 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 95.0000 | 0.0950 | 131.8300 | 0.1318 | 38.768 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 105.9500 | 0.1060 | 72.8000 | 0.0728 | (31.288) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | | | Bond Future | 7.7241 | 103.5944 | 7.6020 | 103.6651 | (1.580) | 0.0000 | 0.0000 | 27,216 |
| 2016/12/07 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 97.7900 | 0.0978 | 135.2600 | 0.1353 | 38.317 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 100.8000 | 0.1008 | 138.9000 | 0.1389 | 37.798 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 108.9400 | 0.1089 | 75.1500 | 0.0751 | (31.017) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 103.1700 | 0.1032 | 70.6500 | 0.0707 | (31.521) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.91 | Call | Bond Future | 28.3600 | 0.0284 | 42.1600 | 0.0422 | 48.660 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.92 | Put | Bond Future | 237.9100 | 0.2379 | 181.6700 | 0.1817 | (23.639) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | | | Bond Future | 7.5168 | 101.4304 | 7.3150 | 101.5009 | (2.685) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.92 | Call | Bond Future | 29.0700 | 0.0291 | 43.3700 | 0.0434 | 49.192 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.93 | Call | Bond Future | 29.8000 | 0.0298 | 44.3700 | 0.0444 | 48.893 | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.91 | Put | Bond Future | 240.7100 | 0.2407 | 183.9700 | 0.1840 | (23.572) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 04/05/2017 | 6.93 | Put | Bond Future | 235.1300 | 0.2351 | 179.1600 | 0.1792 | (23.804) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.89 | Call | Bond Future | 53.5200 | 0.0535 | 53.4300 | 0.0534 | (0.168) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | | | Bond Future | 4.6638 | 103.6219 | 4.6638 | 103.6219 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.87 | Call | Bond Future | 52.2500 | 0.0522 | 52.1600 | 0.0522 | (0.172) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.88 | Call | Bond Future | 52.8800 | 0.0529 | 52.8000 | 0.0528 | (0.151) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.87 | Put | Bond Future | 30.1300 | 0.0301 | 30.0400 | 0.0300 | (0.299) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.89 | Put | Bond Future | 29.2500 | 0.0292 | 29.1600 | 0.0292 | (0.308) | 0 | 0 | 0 |
| 2016/12/07 | R203 | 03/08/2017 | 4.88 | Put | Bond Future | 29.6800 | 0.0297 | 29.6000 | 0.0296 | (0.270) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 711.9300 | 0.7119 | 855.5600 | 0.8556 | 20.175 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | | | Bond Future | 7.9208 | 101.1749 | 7.8162 | 101.3539 | (1.321) | 0.0000 | 0.0000 | 30,194 |
| 2016/12/07 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 725.2900 | 0.7253 | 869.9500 | 0.8700 | 19.945 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 738.8600 | 0.7389 | 884.5200 | 0.8845 | 19.714 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 100.6600 | 0.1007 | 65.2800 | 0.0653 | (35.148) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 93.7000 | 0.0937 | 60.3500 | 0.0604 | (35.592) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 97.0700 | 0.0971 | 62.7200 | 0.0627 | (35.387) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.90 | Put | Bond Future | 490.3000 | 0.4903 | 384.3100 | 0.3843 | (21.617) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | | | Bond Future | 7.9354 | 103.1371 | 7.8144 | 103.3181 | (1.525) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.92 | Put | Bond Future | 475.4200 | 0.4754 | 371.3400 | 0.3713 | (21.892) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.90 | Call | Bond Future | 437.3200 | 0.4373 | 512.3100 | 0.5123 | 17.148 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.91 | Put | Bond Future | 482.8200 | 0.4828 | 377.7900 | 0.3778 | (21.753) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.91 | Call | Bond Future | 444.7900 | 0.4448 | 520.7400 | 0.5207 | 17.075 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 04/05/2017 | 7.92 | Call | Bond Future | 452.3300 | 0.4523 | 529.2300 | 0.5292 | 17.001 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | 7.77 | Put | Bond Future | 605.9500 | 0.6059 | 502.5000 | 0.5025 | (17.072) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | | | Bond Future | 7.9007 | 101.1607 | 7.7567 | 101.3448 | (1.823) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | 7.76 | Put | Bond Future | 612.7300 | 0.6127 | 508.5600 | 0.5086 | (17.001) | 0 | 0 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | 7.75 | Call | Bond Future | 426.9100 | 0.4269 | 506.1400 | 0.5061 | 18.559 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R204 | 03/08/2017 | 7.76 | Call | Bond Future | 432.8700 | 0.4329 | 512.8300 | 0.5128 | 18.472 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | 7.77 | Call | Bond Future | 438.8800 | 0.4389 | 519.5600 | 0.5196 | 18.383 | 0 | 0 | 0 |
| 2016/12/07 | R204 | 03/08/2017 | 7.75 | Put | Bond Future | 619.5700 | 0.6196 | 514.6700 | 0.5147 | (16.931) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 2,614.3900 | 2.6144 | 2,894.1000 | 2.8941 | 10.699 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | | | Bond Future | 8.1920 | 98.0376 | 8.0793 | 98.3226 | (1.375) | 0.0000 | 0.0000 | 85,432 |
| 2016/12/07 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 1,839.3000 | 1.8393 | 2,104.8800 | 2.1049 | 14.439 | 0 | 0 | 62 |
| 2016/12/07 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 2,566.5800 | 2.5666 | 2,845.8200 | 2.8458 | 10.880 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 2,590.4800 | 2.5905 | 2,869.9600 | 2.8700 | 10.789 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 46.0500 | 0.0461 | 26.6100 | 0.0266 | (42.215) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 11.7400 | 0.0117 | 5.9600 | 0.0060 | (49.233) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 10.6800 | 0.0107 | 5.3700 | 0.0054 | (49.719) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 11.2000 | 0.0112 | 5.6600 | 0.0057 | (49.464) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.21 | Put | Bond Future | 790.7700 | 0.7908 | 624.8900 | 0.6249 | (20.977) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | | | Bond Future | 8.2336 | 99.9391 | 8.1099 | 100.2282 | (1.502) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.22 | Call | Bond Future | 747.2600 | 0.7473 | 871.9800 | 0.8720 | 16.690 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.20 | Call | Bond Future | 723.8600 | 0.7239 | 845.6800 | 0.8457 | 16.829 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.21 | Call | Bond Future | 735.6400 | 0.7356 | 858.9000 | 0.8589 | 16.755 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.20 | Put | Bond Future | 802.3500 | 0.8023 | 635.0300 | 0.6350 | (20.854) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 04/05/2017 | 8.22 | Put | Bond Future | 779.0500 | 0.7791 | 614.6300 | 0.6146 | (21.105) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.19 | Call | Bond Future | 853.5600 | 0.8536 | 991.6100 | 0.9916 | 16.173 | 0 | 0 | 51 |
| 2016/12/07 | R207 | 03/08/2017 | | | Bond Future | 8.2510 | 98.2966 | 8.1135 | 98.5911 | (1.667) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.39 | Put | Bond Future | 785.7800 | 0.7858 | 651.0900 | 0.6511 | (17.141) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.41 | Put | Bond Future | 767.8700 | 0.7679 | 635.3100 | 0.6353 | (17.263) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.19 | Put | Bond Future | 984.0700 | 0.9841 | 827.6200 | 0.8276 | (15.898) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.40 | Put | Bond Future | 776.7900 | 0.7768 | 643.1600 | 0.6432 | (17.203) | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.41 | Call | Bond Future | 1,106.8600 | 1.1069 | 1,268.8000 | 1.2688 | 14.631 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.39 | Call | Bond Future | 1,082.2100 | 1.0822 | 1,242.0200 | 1.2420 | 14.767 | 0 | 0 | 0 |
| 2016/12/07 | R207 | 03/08/2017 | 8.40 | Call | Bond Future | 1,094.5000 | 1.0945 | 1,255.3700 | 1.2554 | 14.698 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | | | Bond Future | 8.3840 | 96.7756 | 8.2675 | 97.1635 | (1.389) | 0.0000 | 0.0000 | 33,611 |
| 2016/12/07 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 1,204.2500 | 1.2042 | 1,486.2200 | 1.4862 | 23.415 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 368.4400 | 0.3684 | 260.0800 | 0.2601 | (29.410) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 348.3300 | 0.3483 | 244.5800 | 0.2446 | (29.785) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 358.2800 | 0.3583 | 252.2900 | 0.2523 | (29.583) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 1,227.1600 | 1.2272 | 1,511.3700 | 1.5114 | 23.160 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 1,181.5400 | 1.1815 | 1,461.1400 | 1.4611 | 23.664 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.39 | Call | Bond Future | 1,035.8900 | 1.0359 | 1,210.2700 | 1.2103 | 16.834 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | | | Bond Future | 8.4234 | 95.2494 | 8.2987 | 95.6435 | (1.480) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.37 | Call | Bond Future | 1,004.9600 | 1.0050 | 1,175.6200 | 1.1756 | 16.982 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.38 | Call | Bond Future | 1,020.3600 | 1.0204 | 1,192.8800 | 1.1929 | 16.908 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.37 | Put | Bond Future | 1,173.4800 | 1.1735 | 950.0700 | 0.9501 | (19.038) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.39 | Put | Bond Future | 1,141.2300 | 1.1412 | 921.5400 | 0.9215 | (19.250) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 04/05/2017 | 8.38 | Put | Bond Future | 1,157.2800 | 1.1573 | 935.7300 | 0.9357 | (19.144) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | 8.32 | Call | Bond Future | 1,153.8400 | 1.1538 | 1,336.8100 | 1.3368 | 15.857 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | | | Bond Future | 8.4456 | 97.1574 | 8.3113 | 97.5590 | (1.589) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | 8.30 | Call | Bond Future | 1,125.9000 | 1.1259 | 1,305.9900 | 1.3060 | 15.995 | 0 | 0 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | 8.31 | Call | Bond Future | 1,139.8200 | 1.1398 | 1,321.3500 | 1.3213 | 15.926 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R208 | 03/08/2017 | 8.30 | Put | Bond Future | 1,561.5300 | 1.5615 | 1,340.0100 | 1.3400 | (14.186) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | 8.32 | Put | Bond Future | 1,529.4800 | 1.5295 | 1,310.8400 | 1.3108 | (14.295) | 0 | 0 | 0 |
| 2016/12/07 | R208 | 03/08/2017 | 8.31 | Put | Bond Future | 1,545.4500 | 1.5454 | 1,325.3700 | 1.3254 | (14.241) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 1,803.9800 | 1.8040 | 1,529.3100 | 1.5293 | (15.226) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | | | Bond Future | 9.5731 | 73.2998 | 9.4951 | 73.8283 | (0.814) | 0.0000 | 0.0000 | 66,790 |
| 2016/12/07 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 1,838.7500 | 1.8388 | 1,560.7700 | 1.5608 | (15.118) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 1,648.1200 | 1.6481 | 1,901.9800 | 1.9020 | 15.403 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 1,582.6700 | 1.5827 | 1,829.8900 | 1.8299 | 15.620 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 1,615.2000 | 1.6152 | 1,865.7500 | 1.8657 | 15.512 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 1,874.0000 | 1.8740 | 1,592.6900 | 1.5927 | (15.011) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.48 | Put | Bond Future | 3,279.2100 | 3.2792 | 2,981.8700 | 2.9819 | (9.067) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | | | Bond Future | 9.6182 | 71.5705 | 9.5382 | 72.1082 | (0.832) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.47 | Put | Bond Future | 3,317.2700 | 3.3173 | 3,017.8500 | 3.0179 | (9.026) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.46 | Call | Bond Future | 2,286.5100 | 2.2865 | 2,522.7600 | 2.5228 | 10.332 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.47 | Call | Bond Future | 2,316.2400 | 2.3162 | 2,554.5800 | 2.5546 | 10.290 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.48 | Call | Bond Future | 2,346.3800 | 2.3464 | 2,586.8000 | 2.5868 | 10.246 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 04/05/2017 | 9.46 | Put | Bond Future | 3,355.8400 | 3.3558 | 3,054.3300 | 3.0543 | (8.985) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | | | Bond Future | 9.6570 | 73.0041 | 9.5748 | 73.5524 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.44 | Call | Bond Future | 2,848.1500 | 2.8481 | 3,125.4100 | 3.1254 | 9.735 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.43 | Put | Bond Future | 4,348.2700 | 4.3483 | 4,075.8000 | 4.0758 | (6.266) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.45 | Put | Bond Future | 4,270.0800 | 4.2701 | 4,000.7500 | 4.0007 | (6.307) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.44 | Put | Bond Future | 4,309.0400 | 4.3090 | 4,038.0200 | 4.0380 | (6.290) | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.45 | Call | Bond Future | 2,877.5000 | 2.8775 | 3,156.4500 | 3.1564 | 9.694 | 0 | 0 | 0 |
| 2016/12/07 | R209 | 03/08/2017 | 9.43 | Call | Bond Future | 2,818.9600 | 2.8190 | 3,094.7700 | 3.0948 | 9.784 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | 190.85 | Put | Bond Future | 3,939.5200 | 3.9395 | 4,721.9300 | 4.7219 | 19.861 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | | | Bond Future | 186.9105 | 186.9105 | 186.1281 | 186.1281 | (0.419) | 0.0000 | 0.0000 | 1,885 |
| 2016/12/07 | R210 | 02/02/2017 | 190.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | 190.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | 190.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | 190.84 | Put | Bond Future | 3,929.5200 | 3.9295 | 4,711.9300 | 4.7119 | 19.911 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 02/02/2017 | 190.86 | Put | Bond Future | 3,949.5200 | 3.9495 | 4,731.9300 | 4.7319 | 19.810 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | | | Bond Future | 188.2288 | 188.2288 | 187.4284 | 187.4284 | (0.425) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.31 | Put | Bond Future | 4,081.2100 | 4.0812 | 4,881.5800 | 4.8816 | 19.611 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.33 | Put | Bond Future | 4,101.2100 | 4.1012 | 4,901.5800 | 4.9016 | 19.515 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.32 | Put | Bond Future | 4,091.2100 | 4.0912 | 4,891.5800 | 4.8916 | 19.563 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 04/05/2017 | 192.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.29 | Put | Bond Future | 4,280.5700 | 4.2806 | 5,097.6500 | 5.0976 | 19.088 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | | | Bond Future | 192.0094 | 192.0094 | 191.1924 | 191.1924 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.28 | Put | Bond Future | 4,270.5700 | 4.2706 | 5,087.6500 | 5.0876 | 19.133 | 0 | 0 | 0 |
| 2016/12/07 | R210 | 03/08/2017 | 196.30 | Put | Bond Future | 4,290.5700 | 4.2906 | 5,107.6500 | 5.1076 | 19.044 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R212 | 02/02/2017 | 149.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 02/02/2017 | | | Bond Future | 146.4134 | 146.4134 | 146.0896 | 146.0896 | (0.221) | 0.0000 | 0.0000 | 3,380 |
| 2016/12/07 | R212 | 02/02/2017 | 149.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 02/02/2017 | 149.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 02/02/2017 | 149.27 | Put | Bond Future | 2,856.5800 | 2.8566 | 3,180.3600 | 3.1804 | 11.335 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 02/02/2017 | 149.29 | Put | Bond Future | 2,876.5800 | 2.8766 | 3,200.3600 | 3.2004 | 11.256 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 02/02/2017 | 149.28 | Put | Bond Future | 2,866.5800 | 2.8666 | 3,190.3600 | 3.1904 | 11.295 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | | | Bond Future | 149.2619 | 149.2619 | 148.9297 | 148.9297 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.23 | Put | Bond Future | 2,968.0600 | 2.9681 | 3,300.2700 | 3.3003 | 11.193 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.25 | Put | Bond Future | 2,988.0600 | 2.9881 | 3,320.2700 | 3.3203 | 11.118 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 04/05/2017 | 152.24 | Put | Bond Future | 2,978.0600 | 2.9781 | 3,310.2700 | 3.3103 | 11.155 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | | | Bond Future | 150.2281 | 150.2281 | 149.8886 | 149.8886 | (0.226) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.34 | Put | Bond Future | 3,111.9300 | 3.1119 | 3,451.3600 | 3.4514 | 10.907 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.36 | Put | Bond Future | 3,131.9300 | 3.1319 | 3,471.3600 | 3.4714 | 10.838 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.35 | Put | Bond Future | 3,121.9300 | 3.1219 | 3,461.3600 | 3.4614 | 10.872 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R212 | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 1,698.4300 | 1.6984 | 2,000.4300 | 2.0004 | 17.781 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | 9.42 | Call | Bond Future | 1,766.7500 | 1.7668 | 2,076.6300 | 2.0766 | 17.540 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | | | Bond Future | 9.3909 | 84.6337 | 9.3075 | 85.1946 | (0.888) | 0.0000 | 0.0000 | 50,655 |
| 2016/12/07 | R213 | 02/02/2017 | 9.41 | Call | Bond Future | 1,732.3300 | 1.7323 | 2,038.2800 | 2.0383 | 17.661 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | 9.40 | Put | Bond Future | 1,637.2100 | 1.6372 | 1,378.3200 | 1.3783 | (15.813) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | 9.42 | Put | Bond Future | 1,571.9300 | 1.5719 | 1,320.9200 | 1.3209 | (15.968) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 02/02/2017 | 9.41 | Put | Bond Future | 1,604.2700 | 1.6043 | 1,349.3300 | 1.3493 | (15.891) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | | | Bond Future | 9.4359 | 82.7232 | 9.3501 | 83.2937 | (0.909) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.35 | Put | Bond Future | 2,983.7800 | 2.9838 | 2,678.5000 | 2.6785 | (10.231) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.37 | Put | Bond Future | 2,912.6000 | 2.9126 | 2,611.8300 | 2.6118 | (10.327) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.35 | Call | Bond Future | 2,412.4700 | 2.4125 | 2,677.7000 | 2.6777 | 10.994 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.36 | Put | Bond Future | 2,948.0400 | 2.9480 | 2,645.0100 | 2.6450 | (10.279) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.36 | Call | Bond Future | 2,443.5000 | 2.4435 | 2,710.9800 | 2.7110 | 10.947 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 04/05/2017 | 9.37 | Call | Bond Future | 2,474.7600 | 2.4748 | 2,744.5000 | 2.7445 | 10.900 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.33 | Put | Bond Future | 3,915.7800 | 3.9158 | 3,633.6800 | 3.6337 | (7.204) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | | | Bond Future | 9.4742 | 84.3801 | 9.3857 | 84.9617 | (0.934) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.35 | Put | Bond Future | 3,843.4500 | 3.8435 | 3,564.9300 | 3.5649 | (7.247) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.33 | Call | Bond Future | 2,965.0100 | 2.9650 | 3,264.5200 | 3.2645 | 10.101 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.34 | Put | Bond Future | 3,879.5000 | 3.8795 | 3,599.1900 | 3.5992 | (7.225) | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.34 | Call | Bond Future | 2,995.1600 | 2.9952 | 3,296.4600 | 3.2965 | 10.060 | 0 | 0 | 0 |
| 2016/12/07 | R213 | 03/08/2017 | 9.35 | Call | Bond Future | 3,025.4800 | 3.0255 | 3,328.5700 | 3.3286 | 10.018 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 02/02/2017 | | | Bond Future | 9.6388 | 73.6831 | 9.5608 | 74.2362 | (0.809) | 0.0000 | 0.0000 | 36,737 |
| 2016/12/07 | R214 | 02/02/2017 | 9.67 | Call | Bond Future | 1,916.7600 | 1.9168 | 2,226.7700 | 2.2268 | 16.174 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 02/02/2017 | 9.66 | Put | Bond Future | 1,731.3900 | 1.7314 | 1,484.4800 | 1.4845 | (14.261) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 02/02/2017 | 9.68 | Put | Bond Future | 1,663.5600 | 1.6636 | 1,424.3000 | 1.4243 | (14.382) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/07 | R214 | 02/02/2017 | 9.67 | Put | Bond Future | 1,697.1800 | 1.6972 | 1,454.1000 | 1.4541 | (14.323) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 02/02/2017 | 9.68 | Call | Bond Future | 1,953.2000 | 1.9532 | 2,267.0300 | 2.2670 | 16.067 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 02/02/2017 | 9.66 | Call | Bond Future | 1,880.8100 | 1.8808 | 2,186.9900 | 2.1870 | 16.279 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.58 | Put | Bond Future | 3,289.2700 | 3.2893 | 2,992.3400 | 2.9923 | (9.027) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | | | Bond Future | 9.6819 | 71.8137 | 9.6019 | 72.3766 | (0.826) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.57 | Put | Bond Future | 3,328.2700 | 3.3283 | 3,029.1600 | 3.0292 | (8.987) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.58 | Call | Bond Future | 2,570.9000 | 2.5709 | 2,836.8100 | 2.8368 | 10.343 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.56 | Call | Bond Future | 2,507.0300 | 2.5070 | 2,768.5700 | 2.7686 | 10.432 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.57 | Call | Bond Future | 2,538.7600 | 2.5388 | 2,802.4900 | 2.8025 | 10.388 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 04/05/2017 | 9.56 | Put | Bond Future | 3,367.8000 | 3.3678 | 3,066.5000 | 3.0665 | (8.946) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.51 | Call | Bond Future | 3,033.1200 | 3.0331 | 3,328.6000 | 3.3286 | 9.742 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | | | Bond Future | 9.7193 | 73.2522 | 9.6372 | 73.8260 | (0.845) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.52 | Call | Bond Future | 3,063.7600 | 3.0638 | 3,361.0000 | 3.3610 | 9.702 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.53 | Call | Bond Future | 3,094.8000 | 3.0948 | 3,393.8000 | 3.3938 | 9.661 | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.51 | Put | Bond Future | 4,510.7600 | 4.5108 | 4,232.4000 | 4.2324 | (6.171) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.53 | Put | Bond Future | 4,429.0600 | 4.4291 | 4,154.2200 | 4.1542 | (6.205) | 0 | 0 | 0 |
| 2016/12/07 | R214 | 03/08/2017 | 9.52 | Put | Bond Future | 4,469.6500 | 4.4696 | 4,193.0500 | 4.1931 | (6.188) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | 9.76 | Put | Bond Future | 2,100.3900 | 2.1004 | 1,781.3300 | 1.7813 | (15.191) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | 9.78 | Put | Bond Future | 2,020.8000 | 2.0208 | 1,709.6800 | 1.7097 | (15.396) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | | | Bond Future | 9.6899 | 94.6706 | 9.6118 | 95.3767 | (0.806) | 0.0000 | 0.0000 | 68,138 |
| 2016/12/07 | R248 | 02/02/2017 | 9.77 | Put | Bond Future | 2,060.2200 | 2.0602 | 1,745.2900 | 1.7453 | (15.286) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | 9.76 | Call | Bond Future | 2,726.2300 | 2.7262 | 3,113.2600 | 3.1133 | 14.197 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 2,774.6800 | 2.7747 | 3,165.8400 | 3.1658 | 14.097 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 2,823.7200 | 2.8237 | 3,218.6900 | 3.2187 | 13.988 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.66 | Call | Bond Future | 3,545.9700 | 3.5460 | 3,901.3900 | 3.9014 | 10.023 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | | | Bond Future | 9.7346 | 92.0666 | 9.6544 | 92.7850 | (0.823) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.67 | Call | Bond Future | 3,588.0100 | 3.5880 | 3,946.0900 | 3.9461 | 9.980 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.65 | Put | Bond Future | 4,262.6500 | 4.2626 | 3,896.9600 | 3.8970 | (8.579) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.67 | Put | Bond Future | 4,166.1100 | 4.1661 | 3,805.7400 | 3.8057 | (8.650) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.65 | Call | Bond Future | 3,504.1900 | 3.5042 | 3,856.9500 | 3.8569 | 10.067 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 04/05/2017 | 9.66 | Put | Bond Future | 4,214.1700 | 4.2142 | 3,851.1400 | 3.8511 | (8.615) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | | | Bond Future | 9.7736 | 93.9108 | 9.6912 | 94.6432 | (0.843) | 0.0000 | 0.0000 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.57 | Call | Bond Future | 4,062.9100 | 4.0629 | 4,461.3900 | 4.4614 | 9.808 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.56 | Put | Bond Future | 5,945.1700 | 5.9452 | 5,609.0500 | 5.6090 | (5.654) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.58 | Put | Bond Future | 5,840.9400 | 5.8409 | 5,509.1500 | 5.5091 | (5.680) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.57 | Put | Bond Future | 5,892.7200 | 5.8927 | 5,558.7700 | 5.5588 | (5.667) | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.58 | Call | Bond Future | 4,102.5500 | 4.1025 | 4,503.1900 | 4.5032 | 9.766 | 0 | 0 | 0 |
| 2016/12/07 | R248 | 03/08/2017 | 9.56 | Call | Bond Future | 4,023.7800 | 4.0238 | 4,420.0900 | 4.4201 | 9.849 | 0 | 0 | 0 |

Total

849436