



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2017 TO 24/05/2017

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/05/24 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | | | Bond Future | 129.2054 | 129.2054 | 129.2864 | 129.2864 | 0.063 | 0.0000 | 0.0000 | 2,414 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.96 | Put | Bond Future | 4,754.5900 | 4.7546 | 4,673.5700 | 4.6736 | (1.704) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.98 | Put | Bond Future | 4,774.5900 | 4.7746 | 4,693.5700 | 4.6936 | (1.697) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.97 | Put | Bond Future | 4,764.5900 | 4.7646 | 4,683.5700 | 4.6836 | (1.700) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 03/08/2017 | 133.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | | | Bond Future | 131.7124 | 131.7124 | 131.7939 | 131.7939 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.96 | Put | Bond Future | 1,247.5700 | 1.2476 | 1,166.1400 | 1.1661 | (6.527) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.98 | Put | Bond Future | 1,267.5700 | 1.2676 | 1,186.1400 | 1.1861 | (6.424) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 02/11/2017 | 132.97 | Put | Bond Future | 1,257.5700 | 1.2576 | 1,176.1400 | 1.1761 | (6.475) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 898.7900 | 0.8988 | 817.7600 | 0.8178 | (9.015) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | | | Bond Future | 132.9912 | 132.9912 | 133.0722 | 133.0722 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 888.7900 | 0.8888 | 807.7600 | 0.8078 | (9.117) | 0 | 0 | 0 |
| 2017/05/24 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 908.7900 | 0.9088 | 827.7600 | 0.8278 | (8.916) | 0 | 0 | 0 |
| 2017/05/24 | 2029 | 01/02/2018 | | | Bond Future | 104.1802 | 104.1802 | 104.2431 | 104.2431 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.33 | Call | Bond Future | 1,798.2600 | 1.7983 | 2,313.0100 | 2.3130 | 28.625 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | | | Bond Future | 9.0687 | 92.2820 | 8.9952 | 92.7968 | (0.810) | 0.0000 | 0.0000 | 32,213 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.34 | Call | Bond Future | 1,866.1300 | 1.8661 | 2,380.8800 | 2.3809 | 27.584 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.35 | Call | Bond Future | 1,933.9200 | 1.9339 | 2,448.6700 | 2.4487 | 26.617 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 03/08/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | | | Bond Future | 9.1094 | 94.0476 | 9.0335 | 94.5720 | (0.833) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.34 | Call | Bond Future | 1,567.5700 | 1.5676 | 2,091.9000 | 2.0919 | 33.449 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.35 | Call | Bond Future | 1,634.7300 | 1.6347 | 2,159.0600 | 2.1591 | 32.074 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 02/11/2017 | 9.36 | Call | Bond Future | 1,701.8100 | 1.7018 | 2,226.1400 | 2.2261 | 30.810 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | | | Bond Future | 9.1483 | 91.8751 | 9.0698 | 92.4094 | (0.858) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 1,552.8400 | 1.5528 | 2,087.1900 | 2.0872 | 34.411 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 1,619.0400 | 1.6190 | 2,153.3900 | 2.1534 | 33.004 | 0 | 0 | 0 |
| 2017/05/24 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 1,486.5800 | 1.4866 | 2,020.9300 | 2.0209 | 35.945 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.43 | Put | Bond Future | 1,196.1500 | 1.1961 | 1,010.5200 | 1.0105 | (15.519) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | | | Bond Future | 9.2224 | 95.1826 | 9.1491 | 95.7350 | (0.794) | 0.0000 | 0.0000 | 26,671 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.45 | Put | Bond Future | 1,142.9100 | 1.1429 | 964.2600 | 0.9643 | (15.631) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.44 | Put | Bond Future | 1,169.3000 | 1.1693 | 987.2500 | 0.9872 | (15.569) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.44 | Call | Bond Future | 2,781.9500 | 2.7819 | 3,152.2100 | 3.1522 | 13.309 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.45 | Call | Bond Future | 2,828.7000 | 2.8287 | 3,202.3600 | 3.2024 | 13.210 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 03/08/2017 | 9.43 | Call | Bond Future | 2,735.5700 | 2.7356 | 3,102.2500 | 3.1023 | 13.404 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | | | Bond Future | 9.2676 | 92.8459 | 9.1920 | 93.4085 | (0.816) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.48 | Put | Bond Future | 2,177.0500 | 2.1771 | 1,928.4300 | 1.9284 | (11.420) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.50 | Put | Bond Future | 2,117.8300 | 2.1178 | 1,873.7000 | 1.8737 | (11.527) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.49 | Put | Bond Future | 2,147.2800 | 2.1473 | 1,900.9100 | 1.9009 | (11.474) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.48 | Call | Bond Future | 3,732.0100 | 3.7320 | 4,046.0300 | 4.0460 | 8.414 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.49 | Call | Bond Future | 3,774.5100 | 3.7745 | 4,090.7800 | 4.0908 | 8.379 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 02/11/2017 | 9.50 | Call | Bond Future | 3,817.2600 | 3.8173 | 4,135.7700 | 4.1358 | 8.344 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 2,830.1800 | 2.8302 | 2,630.6800 | 2.6307 | (7.049) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | | | Bond Future | 9.3109 | 94.6549 | 9.2329 | 95.2283 | (0.838) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 2,772.0500 | 2.7720 | 2,575.8400 | 2.5758 | (7.078) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 2,801.1400 | 2.8011 | 2,603.2900 | 2.6033 | (7.063) | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 4,556.1200 | 4.5561 | 4,930.0100 | 4.9300 | 8.206 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 4,598.2600 | 4.5983 | 4,973.8000 | 4.9738 | 8.167 | 0 | 0 | 0 |
| 2017/05/24 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 4,640.2700 | 4.6403 | 5,017.4500 | 5.0175 | 8.128 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.14 | Put | Bond Future | 6,938.9900 | 6.9390 | 6,872.9400 | 6.8729 | (0.952) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | | | Bond Future | 106.2010 | 106.2010 | 106.2671 | 106.2671 | 0.062 | 0.0000 | 0.0000 | 6,134 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.13 | Put | Bond Future | 6,928.9900 | 6.9290 | 6,862.9400 | 6.8629 | (0.953) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 03/08/2017 | 113.12 | Put | Bond Future | 6,918.9900 | 6.9190 | 6,852.9400 | 6.8529 | (0.955) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | | | Bond Future | 107.1848 | 107.1848 | 107.2512 | 107.2512 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.07 | Put | Bond Future | 2,885.1600 | 2.8852 | 2,818.7900 | 2.8188 | (2.300) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.09 | Put | Bond Future | 2,905.1600 | 2.9052 | 2,838.7900 | 2.8388 | (2.285) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.08 | Put | Bond Future | 2,895.1600 | 2.8952 | 2,828.7900 | 2.8288 | (2.292) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | | | Bond Future | 109.3258 | 109.3258 | 109.3918 | 109.3918 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 314.2200 | 0.3142 | 248.1500 | 0.2482 | (21.027) | 0 | 0 | 0 |
| 2017/05/24 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 334.2200 | 0.3342 | 268.1500 | 0.2682 | (19.768) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 324.2200 | 0.3242 | 258.1500 | 0.2582 | (20.378) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.57 | Call | Bond Future | 2,408.5300 | 2.4085 | 2,733.0400 | 2.7330 | 13.473 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | | | Bond Future | 9.5025 | 91.3607 | 9.4341 | 91.9230 | (0.719) | 0.0000 | 0.0000 | 57,059 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.58 | Call | Bond Future | 2,452.6900 | 2.4527 | 2,781.1700 | 2.7812 | 13.393 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.56 | Put | Bond Future | 1,895.3100 | 1.8953 | 1,653.6100 | 1.6536 | (12.753) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.57 | Put | Bond Future | 1,857.8300 | 1.8578 | 1,619.9600 | 1.6200 | (12.804) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.58 | Put | Bond Future | 1,820.8900 | 1.8209 | 1,586.9900 | 1.5870 | (12.845) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 03/08/2017 | 9.56 | Call | Bond Future | 2,364.8000 | 2.3648 | 2,685.4800 | 2.6855 | 13.561 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | | | Bond Future | 9.5484 | 93.1087 | 9.4781 | 93.6815 | (0.736) | 0.0000 | 0.0000 | 233 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.66 | Call | Bond Future | 3,775.8700 | 3.7759 | 4,080.2500 | 4.0802 | 8.061 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.65 | Put | Bond Future | 2,914.4300 | 2.9144 | 2,643.7500 | 2.6438 | (9.288) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.67 | Put | Bond Future | 2,841.0700 | 2.8411 | 2,574.8200 | 2.5748 | (9.371) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.66 | Put | Bond Future | 2,877.5700 | 2.8776 | 2,609.1100 | 2.6091 | (9.329) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.67 | Call | Bond Future | 3,819.1700 | 3.8192 | 4,125.7600 | 4.1258 | 8.028 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 02/11/2017 | 9.65 | Call | Bond Future | 3,732.8100 | 3.7328 | 4,034.9700 | 4.0350 | 8.095 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | | | Bond Future | 9.5930 | 90.6675 | 9.5207 | 91.2512 | (0.754) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 3,342.5400 | 3.3425 | 3,082.9800 | 3.0830 | (7.765) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 3,277.1200 | 3.2771 | 3,021.0200 | 3.0210 | (7.815) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 3,309.7000 | 3.3097 | 3,051.8700 | 3.0519 | (7.790) | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 5,103.2300 | 5.1032 | 5,429.1100 | 5.4291 | 6.386 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 5,148.4000 | 5.1484 | 5,476.0100 | 5.4760 | 6.363 | 0 | 0 | 0 |
| 2017/05/24 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 5,058.2100 | 5.0582 | 5,382.3600 | 5.3824 | 6.408 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | | | Bond Future | 130.2595 | 130.2595 | 130.3413 | 130.3413 | 0.063 | 0.0000 | 0.0000 | 22,459 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.16 | Put | Bond Future | 10,900.5000 | 10.9005 | 10,818.6600 | 10.8187 | (0.751) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.18 | Put | Bond Future | 10,920.5000 | 10.9205 | 10,838.6600 | 10.8387 | (0.749) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.17 | Put | Bond Future | 10,910.5000 | 10.9105 | 10,828.6600 | 10.8287 | (0.750) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | | | Bond Future | 132.7870 | 132.7870 | 132.8692 | 132.8692 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.82 | Put | Bond Future | 4,033.0000 | 4.0330 | 3,950.8000 | 3.9508 | (2.038) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.80 | Put | Bond Future | 4,013.0000 | 4.0130 | 3,930.8000 | 3.9308 | (2.048) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 02/11/2017 | 136.81 | Put | Bond Future | 4,023.0000 | 4.0230 | 3,940.8000 | 3.9408 | (2.043) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 3,031.7300 | 3.0317 | 2,949.8900 | 2.9499 | (2.699) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | | | Bond Future | 133.9183 | 133.9183 | 134.0001 | 134.0001 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 3,021.7300 | 3.0217 | 2,939.8900 | 2.9399 | (2.708) | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 3,011.7300 | 3.0117 | 2,929.8900 | 2.9299 | (2.717) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 03/08/2017 | | | Bond Future | 9.5932 | 94.7600 | 9.5300 | 95.3158 | (0.659) | 0.0000 | 0.0000 | 13,856 |
| 2017/05/24 | 2040 | 03/08/2017 | 9.61 | Put | Bond Future | 2,246.7000 | 2.2467 | 1,968.9900 | 1.9690 | (12.361) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | 2040 | 03/08/2017 | 9.63 | Put | Bond Future | 2,162.2100 | 2.1622 | 1,891.1900 | 1.8912 | (12.534) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 03/08/2017 | 9.62 | Put | Bond Future | 2,204.1600 | 2.2042 | 1,929.8000 | 1.9298 | (12.447) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 03/08/2017 | 9.61 | Call | Bond Future | 2,393.2800 | 2.3933 | 2,671.3700 | 2.6714 | 11.620 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 03/08/2017 | 9.62 | Call | Bond Future | 2,437.9600 | 2.4380 | 2,719.4000 | 2.7194 | 11.544 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 03/08/2017 | 9.63 | Call | Bond Future | 2,483.1100 | 2.4831 | 2,767.8900 | 2.7679 | 11.469 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | | | Bond Future | 9.6402 | 96.5731 | 9.5752 | 97.1392 | (0.674) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.66 | Call | Bond Future | 3,673.5700 | 3.6736 | 3,993.1200 | 3.9931 | 8.699 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.65 | Put | Bond Future | 3,544.7800 | 3.5448 | 3,296.0300 | 3.2960 | (7.017) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.67 | Put | Bond Future | 3,459.3000 | 3.4593 | 3,214.8300 | 3.2148 | (7.067) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.66 | Put | Bond Future | 3,501.9700 | 3.5020 | 3,255.3600 | 3.2554 | (7.042) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.67 | Call | Bond Future | 3,717.2400 | 3.7172 | 4,038.9300 | 4.0389 | 8.654 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 02/11/2017 | 9.65 | Call | Bond Future | 3,629.9100 | 3.6299 | 3,947.3200 | 3.9473 | 8.744 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 5,453.7300 | 5.4537 | 5,774.2500 | 5.7742 | 5.877 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | | | Bond Future | 9.6860 | 93.9490 | 9.6191 | 94.5260 | (0.691) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 5,359.6300 | 5.3596 | 5,676.5000 | 5.6765 | 5.912 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 5,406.7500 | 5.4067 | 5,725.2900 | 5.7253 | 5.892 | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 3,801.9700 | 3.8020 | 3,541.9100 | 3.5419 | (6.840) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 3,765.6500 | 3.7656 | 3,507.2600 | 3.5073 | (6.862) | 0 | 0 | 0 |
| 2017/05/24 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 3,729.3200 | 3.7293 | 3,472.9100 | 3.4729 | (6.876) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | | | Bond Future | 9.6579 | 91.5591 | 9.5947 | 92.1182 | (0.654) | 0.0000 | 0.0000 | 21,797 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.62 | Put | Bond Future | 2,526.0400 | 2.5260 | 2,233.5300 | 2.2335 | (11.580) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.64 | Put | Bond Future | 2,434.3300 | 2.4343 | 2,148.5100 | 2.1485 | (11.741) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.63 | Put | Bond Future | 2,479.8800 | 2.4799 | 2,190.7200 | 2.1907 | (11.660) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.64 | Call | Bond Future | 2,276.5800 | 2.2766 | 2,549.8500 | 2.5499 | 12.004 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.62 | Call | Bond Future | 2,191.3900 | 2.1914 | 2,457.9700 | 2.4580 | 12.165 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 03/08/2017 | 9.63 | Call | Bond Future | 2,233.7500 | 2.2338 | 2,503.6800 | 2.5037 | 12.084 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.68 | Call | Bond Future | 3,545.2900 | 3.5453 | 3,861.4900 | 3.8615 | 8.919 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | | | Bond Future | 9.7046 | 93.3109 | 9.6396 | 93.8805 | (0.669) | 0.0000 | 0.0000 | 200 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.66 | Call | Bond Future | 3,460.2900 | 3.4603 | 3,772.1900 | 3.7722 | 9.014 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.67 | Call | Bond Future | 3,502.6600 | 3.5027 | 3,816.7100 | 3.8167 | 8.966 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.66 | Put | Bond Future | 3,850.4800 | 3.8505 | 3,592.8700 | 3.5929 | (6.690) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.68 | Put | Bond Future | 3,760.0000 | 3.7600 | 3,506.6900 | 3.5067 | (6.737) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 02/11/2017 | 9.67 | Put | Bond Future | 3,805.0400 | 3.8050 | 3,549.5800 | 3.5496 | (6.714) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | | | Bond Future | 9.7501 | 90.7485 | 9.6834 | 91.3289 | (0.685) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 3,982.7300 | 3.9827 | 3,778.7400 | 3.7787 | (5.122) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 3,905.2000 | 3.9052 | 3,706.4900 | 3.7065 | (5.088) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 3,943.8100 | 3.9438 | 3,742.3100 | 3.7423 | (5.109) | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 5,177.9000 | 5.1779 | 5,554.3100 | 5.5543 | 7.270 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 5,223.4200 | 5.2234 | 5,602.3200 | 5.6023 | 7.254 | 0 | 0 | 0 |
| 2017/05/24 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 5,269.1000 | 5.2691 | 5,650.7900 | 5.6508 | 7.244 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 03/08/2017 | 141.17 | Put | Bond Future | 13,887.4000 | 13.8874 | 13,807.5500 | 13.8076 | (0.575) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 03/08/2017 | | | Bond Future | 127.2826 | 127.2826 | 127.3625 | 127.3625 | 0.063 | 0.0000 | 0.0000 | 22,790 |
| 2017/05/24 | 2046 | 03/08/2017 | 141.19 | Put | Bond Future | 13,907.4000 | 13.9074 | 13,827.5500 | 13.8276 | (0.574) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 03/08/2017 | 141.18 | Put | Bond Future | 13,897.4000 | 13.8974 | 13,817.5500 | 13.8176 | (0.575) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 03/08/2017 | 141.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | 2046 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | | | Bond Future | 128.1691 | 128.1691 | 128.2493 | 128.2493 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.30 | Put | Bond Future | 8,130.8600 | 8.1309 | 8,050.6600 | 8.0507 | (0.986) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.32 | Put | Bond Future | 8,150.8600 | 8.1509 | 8,070.6600 | 8.0707 | (0.984) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 02/11/2017 | 136.31 | Put | Bond Future | 8,140.8600 | 8.1409 | 8,060.6600 | 8.0607 | (0.985) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 2,190.9900 | 2.1910 | 2,111.0700 | 2.1111 | (3.648) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | | | Bond Future | 130.7290 | 130.7290 | 130.8089 | 130.8089 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 2,180.9900 | 2.1810 | 2,101.0700 | 2.1011 | (3.664) | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 2,170.9900 | 2.1710 | 2,091.0700 | 2.0911 | (3.681) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | | | Bond Future | 135.0525 | 135.0525 | 135.1383 | 135.1383 | 0.064 | 0.0000 | 0.0000 | 26,079 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.22 | Put | Bond Future | 14,167.4600 | 14.1675 | 14,081.7000 | 14.0817 | (0.605) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.24 | Put | Bond Future | 14,187.4600 | 14.1875 | 14,101.7000 | 14.1017 | (0.604) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 03/08/2017 | 149.23 | Put | Bond Future | 14,177.4600 | 14.1775 | 14,091.7000 | 14.0917 | (0.605) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.66 | Put | Bond Future | 6,986.9200 | 6.9869 | 6,900.7000 | 6.9007 | (1.234) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.67 | Put | Bond Future | 6,996.9200 | 6.9969 | 6,910.7000 | 6.9107 | (1.232) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | | | Bond Future | 137.6731 | 137.6731 | 137.7593 | 137.7593 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 02/11/2017 | 144.65 | Put | Bond Future | 6,976.9200 | 6.9769 | 6,890.7000 | 6.8907 | (1.236) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | | | Bond Future | 138.7310 | 138.7310 | 138.8170 | 138.8170 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 1,498.9700 | 1.4990 | 1,413.0300 | 1.4130 | (5.733) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 1,518.9700 | 1.5190 | 1,433.0300 | 1.4330 | (5.658) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 1,508.9700 | 1.5090 | 1,423.0300 | 1.4230 | (5.695) | 0 | 0 | 0 |
| 2017/05/24 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | AL37 | 03/08/2017 | | | Index Future | 546.5390 | 546.5390 | 548.3610 | 548.3610 | 0.333 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | AL37 | 02/11/2017 | | | Index Future | 556.9970 | 556.9970 | 558.8520 | 558.8520 | 0.333 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | AL37 | 01/02/2018 | | | Index Future | 567.8510 | 567.8510 | 569.7400 | 569.7400 | 0.333 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | AL7T | 03/08/2017 | | | Index Future | 629.8050 | 629.8050 | 632.8410 | 632.8410 | 0.482 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | AL7T | 02/11/2017 | | | Index Future | 641.8560 | 641.8560 | 644.9480 | 644.9480 | 0.482 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | AL7T | 01/02/2018 | | | Index Future | 654.3640 | 654.3640 | 657.5130 | 657.5130 | 0.481 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ALBI | 03/08/2017 | | | Index Future | 569.7130 | 569.7130 | 572.5410 | 572.5410 | 0.496 | 0.0000 | 0.0000 | 600 |
| 2017/05/24 | ALBI | 02/11/2017 | | | Index Future | 580.6150 | 580.6150 | 583.4950 | 583.4950 | 0.496 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ALBI | 01/02/2018 | | | Index Future | 591.9290 | 591.9290 | 594.8630 | 594.8630 | 0.496 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | | | Bond Future | 128.6127 | 128.6127 | 128.6998 | 128.6998 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.16 | Put | Bond Future | 6,547.3400 | 6.5473 | 6,460.2100 | 6.4602 | (1.331) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.18 | Put | Bond Future | 6,567.3400 | 6.5673 | 6,480.2100 | 6.4802 | (1.327) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.17 | Put | Bond Future | 6,557.3400 | 6.5573 | 6,470.2100 | 6.4702 | (1.329) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 03/08/2017 | 135.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | | | Bond Future | 129.3643 | 129.3643 | 129.4520 | 129.4520 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | 133.87 | Put | Bond Future | 4,505.6800 | 4.5057 | 4,418.0400 | 4.4180 | (1.945) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | 133.89 | Put | Bond Future | 4,525.6800 | 4.5257 | 4,438.0400 | 4.4380 | (1.937) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | 133.88 | Put | Bond Future | 4,515.6800 | 4.5157 | 4,428.0400 | 4.4280 | (1.941) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 02/11/2017 | 133.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | EL28 | 02/11/2017 | 133.88 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | | | Bond Future | 131.9484 | 131.9484 | 132.0359 | 132.0359 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 341.6200 | 0.3416 | 254.1100 | 0.2541 | (25.616) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 361.6200 | 0.3616 | 274.1100 | 0.2741 | (24.199) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 351.6200 | 0.3516 | 264.1100 | 0.2641 | (24.888) | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | | | Bond Future | 10.5935 | 79.2974 | 10.5189 | 79.7670 | (0.704) | 0.0000 | 0.0000 | 9,466 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.53 | Put | Bond Future | 399.5700 | 0.3996 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.55 | Put | Bond Future | 273.4700 | 0.2735 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.54 | Put | Bond Future | 336.4800 | 0.3365 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.55 | Call | Bond Future | 0.0000 | 0.0000 | 196.1000 | 0.1961 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.53 | Call | Bond Future | 0.0000 | 0.0000 | 70.0000 | 0.0700 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 03/08/2017 | 10.54 | Call | Bond Future | 0.0000 | 0.0000 | 133.0900 | 0.1331 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.66 | Put | Bond Future | 124.6900 | 0.1247 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | | | Bond Future | 10.6802 | 77.0228 | 10.6031 | 77.5012 | (0.722) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.68 | Put | Bond Future | 1.0500 | 0.0011 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.67 | Put | Bond Future | 62.8300 | 0.0628 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.66 | Call | Bond Future | 0.0000 | 0.0000 | 353.7300 | 0.3537 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.67 | Call | Bond Future | 0.0000 | 0.0000 | 415.5900 | 0.4156 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 02/11/2017 | 10.68 | Call | Bond Future | 0.0000 | 0.0000 | 477.3700 | 0.4774 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 1,330.1200 | 1.3301 | 1,817.5900 | 1.8176 | 36.649 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | | | Bond Future | 10.7685 | 78.5236 | 10.6888 | 79.0111 | (0.740) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 1,389.3500 | 1.3894 | 1,876.8200 | 1.8768 | 35.086 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 1,448.5000 | 1.4485 | 1,935.9700 | 1.9360 | 33.653 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | ES42 | 03/08/2017 | | | Bond Future | 10.8244 | 82.5242 | 10.7600 | 82.9832 | (0.595) | 0.0000 | 0.0000 | 7,957 |
| 2017/05/24 | ES42 | 02/11/2017 | | | Bond Future | 10.9111 | 79.8416 | 10.8445 | 80.3091 | (0.610) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ES42 | 01/02/2018 | | | Bond Future | 10.9965 | 81.3973 | 10.9278 | 81.8737 | (0.625) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | | | GOVI | 568.0300 | 568.0300 | 570.8690 | 570.8690 | 0.500 | 0.0000 | 0.0000 | 403 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.09 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.10 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.09 | Call | GOVI | 69,400.0000 | 6.9400 | 97,790.0000 | 9.7790 | 40.908 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.10 | Call | GOVI | 69,300.0000 | 6.9300 | 97,690.0000 | 9.7690 | 40.967 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 03/08/2017 | 561.11 | Call | GOVI | 69,200.0000 | 6.9200 | 97,590.0000 | 9.7590 | 41.026 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | 572.44 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | | | GOVI | 578.8990 | 578.8990 | 581.7910 | 581.7910 | 0.500 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | 572.46 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | 572.45 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | 572.44 | Call | GOVI | 64,590.0000 | 6.4590 | 93,510.0000 | 9.3510 | 44.775 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 02/11/2017 | 572.45 | Call | GOVI | 64,490.0000 | 6.4490 | 93,410.0000 | 9.3410 | 44.844 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | GOVI | 02/11/2017 | 572.46 | Call | GOVI | 64,390.0000 | 6.4390 | 93,310.0000 | 9.3310 | 44.914 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | | | GOVI | 590.1790 | 590.1790 | 593.1260 | 593.1260 | 0.499 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 91,490.0000 | 9.1490 | 120,960.0000 | 12.0960 | 32.211 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 91,390.0000 | 9.1390 | 120,860.0000 | 12.0860 | 32.246 | 0 | 0 | 0 |
| 2017/05/24 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 91,590.0000 | 9.1590 | 121,060.0000 | 12.1060 | 32.176 | 0 | 0 | 0 |
| 2017/05/24 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IGOV | 03/08/2017 | | | Index Future | 250.4860 | 250.4860 | 250.4870 | 250.4870 | 0.000 | 0.0000 | 0.0000 | 1,296 |
| 2017/05/24 | IGOV | 02/11/2017 | | | Index Future | 255.3460 | 255.3460 | 255.3450 | 255.3450 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IGOV | 01/02/2018 | | | Index Future | 260.4460 | 260.4460 | 260.4420 | 260.4420 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ILBI | 03/08/2017 | | | Index Future | 695.6940 | 695.6940 | 695.6940 | 695.6940 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | ILBI | 02/11/2017 | | | Index Future | 709.6650 | 709.6650 | 709.6650 | 709.6650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6070 | 99.6070 | 99.6070 | 99.6070 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6107 | 99.6107 | 99.6097 | 99.6097 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.8010 | 99.8010 | 99.7918 | 99.7918 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.7471 | 99.7471 | 99.7203 | 99.7203 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9179 | 99.9179 | 99.8565 | 99.8565 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.8310 | 99.8310 | 99.8224 | 99.8224 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.0235 | 99.0235 | 98.9980 | 98.9980 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.6059 | 98.6059 | 98.5457 | 98.5457 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.5349 | 98.5349 | 98.4553 | 98.4553 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.9200 | 98.9200 | 98.8200 | 98.8200 | (0.101) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.3143 | 99.3143 | 99.1938 | 99.1938 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.7108 | 99.7108 | 99.5701 | 99.5701 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 17/12/2020 | | | Interest Rate Swap | 96.3719 | 96.3719 | 96.1591 | 96.1591 | (0.221) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.5983 | 95.5983 | 95.3712 | 95.3712 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.8024 | 94.8024 | 94.5577 | 94.5577 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.9789 | 94.9789 | 94.7159 | 94.7159 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 21/12/2021 | | | Interest Rate Swap | 97.1631 | 97.1631 | 96.8854 | 96.8854 | (0.286) | 0.0000 | 0.0000 | 51 |
| 2017/05/24 | IS05 | 15/03/2022 | | | Interest Rate Swap | 97.2966 | 97.2966 | 97.0035 | 97.0035 | (0.301) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS05 | 21/06/2022 | | | Interest Rate Swap | 98.4875 | 98.4875 | 98.1813 | 98.1813 | (0.311) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 17/12/2025 | | | Interest Rate Swap | 95.2238 | 95.2238 | 94.8106 | 94.8106 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 16/03/2026 | | | Interest Rate Swap | 92.2205 | 92.2205 | 91.7969 | 91.7969 | (0.459) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 15/06/2026 | | | Interest Rate Swap | 90.9593 | 90.9593 | 90.5256 | 90.5256 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 21/09/2026 | | | Interest Rate Swap | 93.0906 | 93.0906 | 92.6559 | 92.6559 | (0.467) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 21/12/2026 | | | Interest Rate Swap | 96.8361 | 96.8361 | 96.4055 | 96.4055 | (0.445) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 15/03/2027 | | | Interest Rate Swap | 95.4021 | 95.4021 | 94.9616 | 94.9616 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | IS10 | 21/06/2027 | | | Interest Rate Swap | 97.4488 | 97.4488 | 97.0081 | 97.0081 | (0.452) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.3200 | 92.6800 | 7.3200 | 92.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 19/07/2017 | | | Jibar Tradeable Future | 7.2500 | 92.7500 | 7.2500 | 92.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 16/08/2017 | | | Jibar Tradeable Future | 7.2400 | 92.7600 | 7.2400 | 92.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.1700 | 92.8300 | 7.1700 | 92.8300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 18/10/2017 | | | Jibar Tradeable Future | 7.1500 | 92.8500 | 7.1500 | 92.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 15/11/2017 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.1400 | 92.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017/05/24 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.0300 | 92.9700 | 7.0300 | 92.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.0700 | 92.9300 | 7.0700 | 92.9300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | 8.60 | Put | Bond Future | 166.9200 | 0.1669 | 115.6700 | 0.1157 | (30.703) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | | | Bond Future | 7.9819 | 102.3567 | 7.8823 | 102.7958 | (1.248) | 0.0000 | 0.0000 | 32,361 |
| 2017/05/24 | R023 | 03/08/2017 | 8.59 | Put | Bond Future | 172.4900 | 0.1725 | 119.7700 | 0.1198 | (30.564) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | 8.60 | Call | Bond Future | 2,838.3100 | 2.8383 | 3,226.1900 | 3.2262 | 13.666 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | 8.58 | Call | Bond Future | 2,764.6600 | 2.7647 | 3,149.5600 | 3.1496 | 13.922 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | 8.59 | Call | Bond Future | 2,801.3700 | 2.8014 | 3,187.7800 | 3.1878 | 13.794 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 03/08/2017 | 8.58 | Put | Bond Future | 178.3200 | 0.1783 | 124.0900 | 0.1241 | (30.412) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.56 | Call | Bond Future | 2,792.3900 | 2.7924 | 3,144.6800 | 3.1447 | 12.616 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | | | Bond Future | 7.9973 | 100.3847 | 7.8919 | 100.8320 | (1.317) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.57 | Call | Bond Future | 2,824.3400 | 2.8243 | 3,178.2200 | 3.1782 | 12.530 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.58 | Call | Bond Future | 2,856.6300 | 2.8566 | 3,211.7000 | 3.2117 | 12.430 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.56 | Put | Bond Future | 444.1400 | 0.4441 | 349.1700 | 0.3492 | (21.383) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.58 | Put | Bond Future | 426.1900 | 0.4262 | 334.0000 | 0.3340 | (21.631) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 02/11/2017 | 8.57 | Put | Bond Future | 434.9900 | 0.4350 | 341.6100 | 0.3416 | (21.467) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | | | Bond Future | 8.0077 | 102.3408 | 7.8960 | 102.7965 | (1.395) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 2,384.7700 | 2.3848 | 2,682.2000 | 2.6822 | 12.472 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 2,410.5600 | 2.4106 | 2,709.5400 | 2.7095 | 12.403 | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 1,138.4400 | 1.1384 | 978.6000 | 0.9786 | (14.040) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 1,109.4400 | 1.1094 | 952.7300 | 0.9527 | (14.125) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 1,123.7000 | 1.1237 | 965.4400 | 0.9654 | (14.084) | 0 | 0 | 0 |
| 2017/05/24 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 2,359.4400 | 2.3594 | 2,655.2900 | 2.6553 | 12.539 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 03/08/2017 | | | Bond Future | 9.4036 | 99.3695 | 9.3304 | 99.9751 | (0.779) | 0.0000 | 0.0000 | 9,951 |
| 2017/05/24 | R035 | 03/08/2017 | 9.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R035 | 03/08/2017 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 03/08/2017 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 03/08/2017 | 9.50 | Call | Bond Future | 787.9600 | 0.7880 | 1,393.5500 | 1.3935 | 76.855 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 03/08/2017 | 9.51 | Call | Bond Future | 869.1500 | 0.8692 | 1,474.7400 | 1.4747 | 69.676 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 03/08/2017 | 9.52 | Call | Bond Future | 950.2300 | 0.9502 | 1,555.8200 | 1.5558 | 63.731 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | | | Bond Future | 9.4523 | 96.7697 | 9.3768 | 97.3867 | (0.799) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.60 | Call | Bond Future | 1,189.4400 | 1.1894 | 1,806.4100 | 1.8064 | 51.871 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.61 | Call | Bond Future | 1,269.1800 | 1.2692 | 1,886.1500 | 1.8862 | 48.612 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 02/11/2017 | 9.59 | Call | Bond Future | 1,109.6000 | 1.1096 | 1,726.5700 | 1.7266 | 55.603 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | | | Bond Future | 9.5004 | 98.6553 | 9.4225 | 99.2841 | (0.819) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 1,974.2500 | 1.9743 | 2,602.9700 | 2.6030 | 31.846 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 1,818.3500 | 1.8184 | 2,447.0700 | 2.4471 | 34.576 | 0 | 0 | 0 |
| 2017/05/24 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 1,896.3500 | 1.8963 | 2,525.0700 | 2.5251 | 33.154 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.93 | Put | Bond Future | 709.6500 | 0.7097 | 540.4000 | 0.5404 | (23.850) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 9.35 | Call | Bond Future | 5,265.4600 | 5.2655 | 5,776.8400 | 5.7768 | 9.712 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | | | Bond Future | 8.5899 | 113.4798 | 8.5061 | 114.0565 | (0.976) | 0.0000 | 0.0000 | 101,083 |
| 2017/05/24 | R186 | 03/08/2017 | 8.90 | Call | Bond Future | 2,864.6500 | 2.8646 | 3,262.1200 | 3.2621 | 13.875 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.92 | Put | Bond Future | 728.1400 | 0.7281 | 555.6000 | 0.5556 | (23.696) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 9.50 | Call | Bond Future | 6,144.3600 | 6.1444 | 6,677.2800 | 6.6773 | 8.673 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.85 | Put | Bond Future | 868.6000 | 0.8686 | 672.0600 | 0.6721 | (22.627) | 0 | 0 | 750 |
| 2017/05/24 | R186 | 03/08/2017 | 8.93 | Call | Bond Future | 3,008.2300 | 3.0082 | 3,415.6900 | 3.4157 | 13.545 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.91 | Call | Bond Future | 2,912.1700 | 2.9122 | 3,313.0100 | 3.3130 | 13.764 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.75 | Call | Bond Future | 0.0000 | 0.0000 | 2,538.1300 | 2.5381 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 9.00 | Put | Bond Future | 590.4900 | 0.5905 | 443.2900 | 0.4433 | (24.928) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.90 | Put | Bond Future | 766.2900 | 0.7663 | 587.0500 | 0.5870 | (23.391) | 0 | 0 | 1,050 |
| 2017/05/24 | R186 | 03/08/2017 | 8.92 | Call | Bond Future | 2,960.0300 | 2.9600 | 3,364.2000 | 3.3642 | 13.654 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 9.50 | Put | Bond Future | 132.4700 | 0.1325 | 88.6800 | 0.0887 | (33.057) | 0 | 0 | 6,500 |
| 2017/05/24 | R186 | 03/08/2017 | 9.35 | Put | Bond Future | 214.2300 | 0.2142 | 148.9000 | 0.1489 | (30.495) | 0 | 0 | 750 |
| 2017/05/24 | R186 | 03/08/2017 | 8.85 | Call | Bond Future | 2,632.1600 | 2.6322 | 3,012.3300 | 3.0123 | 14.443 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.75 | Put | Bond Future | 0.0000 | 0.0000 | 871.5300 | 0.8715 | 100.000 | 0 | 0 | 2,604 |
| 2017/05/24 | R186 | 03/08/2017 | 9.00 | Call | Bond Future | 3,354.3700 | 3.3544 | 3,783.8800 | 3.7839 | 12.804 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 03/08/2017 | 8.91 | Put | Bond Future | 747.0200 | 0.7470 | 571.1500 | 0.5712 | (23.543) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | 8.89 | Put | Bond Future | 1,612.2400 | 1.6122 | 1,401.3300 | 1.4013 | (13.082) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | 8.88 | Call | Bond Future | 3,338.0300 | 3.3380 | 3,711.6700 | 3.7117 | 11.193 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | | | Bond Future | 8.6237 | 115.6510 | 8.5364 | 116.2385 | (1.013) | 0.0000 | 0.0000 | 4 |
| 2017/05/24 | R186 | 02/11/2017 | 8.89 | Call | Bond Future | 3,378.5500 | 3.3786 | 3,755.1500 | 3.7551 | 11.147 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | 8.90 | Call | Bond Future | 3,419.5900 | 3.4196 | 3,799.1300 | 3.7991 | 11.099 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | 8.88 | Put | Bond Future | 1,637.3700 | 1.6374 | 1,423.5000 | 1.4235 | (13.062) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 02/11/2017 | 8.90 | Put | Bond Future | 1,587.6800 | 1.5877 | 1,379.7100 | 1.3797 | (13.099) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 4,116.8400 | 4.1168 | 4,502.7700 | 4.5028 | 9.374 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | | | Bond Future | 8.6545 | 112.6017 | 8.5635 | 113.2003 | (1.051) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 4,155.7500 | 4.1557 | 4,544.6000 | 4.5446 | 9.357 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 4,195.2000 | 4.1952 | 4,586.6000 | 4.5866 | 9.330 | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 2,138.2100 | 2.1382 | 1,925.5700 | 1.9256 | (9.945) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 2,113.1400 | 2.1131 | 1,903.4200 | 1.9034 | (9.925) | 0 | 0 | 0 |
| 2017/05/24 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 2,088.6500 | 2.0887 | 1,881.4800 | 1.8815 | (9.919) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | | | Bond Future | 297.8426 | 297.8426 | 298.0376 | 298.0376 | 0.065 | 0.0000 | 0.0000 | 2,350 |
| 2017/05/24 | R197 | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | 308.05 | Put | Bond Future | 10,207.4200 | 10.2074 | 10,012.4300 | 10.0124 | (1.910) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | 308.07 | Put | Bond Future | 10,227.4200 | 10.2274 | 10,032.4300 | 10.0324 | (1.907) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 03/08/2017 | 308.06 | Put | Bond Future | 10,217.4200 | 10.2174 | 10,022.4300 | 10.0224 | (1.908) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | | | Bond Future | 303.6217 | 303.6217 | 303.8178 | 303.8178 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.15 | Put | Bond Future | 1,528.3400 | 1.5283 | 1,332.2400 | 1.3322 | (12.831) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.17 | Put | Bond Future | 1,548.3400 | 1.5483 | 1,352.2400 | 1.3522 | (12.665) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.16 | Put | Bond Future | 1,538.3400 | 1.5383 | 1,342.2400 | 1.3422 | (12.748) | 0 | 0 | 0 |
| 2017/05/24 | R197 | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | | | Bond Future | 302.6324 | 302.6324 | 302.8279 | 302.8279 | 0.065 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 962.3800 | 0.9624 | 1,157.8800 | 1.1579 | 20.314 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 952.3800 | 0.9524 | 1,147.8800 | 1.1479 | 20.528 | 0 | 0 | 0 |
| 2017/05/24 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 972.3800 | 0.9724 | 1,167.8800 | 1.1679 | 20.105 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | | | Bond Future | 242.5549 | 242.5549 | 242.7121 | 242.7121 | 0.065 | 0.0000 | 0.0000 | 30,577 |
| 2017/05/24 | R202 | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | 258.35 | Put | Bond Future | 15,795.0900 | 15.7951 | 15,637.9400 | 15.6379 | (0.995) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | 258.37 | Put | Bond Future | 15,815.0900 | 15.8151 | 15,657.9400 | 15.6579 | (0.994) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | 258.36 | Put | Bond Future | 15,805.0900 | 15.8051 | 15,647.9400 | 15.6479 | (0.994) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | | | Bond Future | 247.2614 | 247.2614 | 247.4191 | 247.4191 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.89 | Put | Bond Future | 6,628.6400 | 6.6286 | 6,470.8600 | 6.4709 | (2.380) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.91 | Put | Bond Future | 6,648.6400 | 6.6486 | 6,490.8600 | 6.4909 | (2.373) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.90 | Put | Bond Future | 6,638.6400 | 6.6386 | 6,480.8600 | 6.4809 | (2.377) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 02/11/2017 | 253.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 606.6600 | 0.6067 | 449.2400 | 0.4492 | (25.949) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | | | Bond Future | 248.4533 | 248.4533 | 248.6108 | 248.6108 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 626.6600 | 0.6267 | 469.2400 | 0.4692 | (25.120) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 616.6600 | 0.6167 | 459.2400 | 0.4592 | (25.528) | 0 | 0 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | | | Bond Future | 7.0607 | 103.3652 | 6.9508 | 103.3769 | (1.556) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.87 | Put | Bond Future | 234.5600 | 0.2346 | 222.8300 | 0.2228 | (5.001) | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.89 | Put | Bond Future | 232.4100 | 0.2324 | 220.6800 | 0.2207 | (5.047) | 0 | 0 | 0 |
| 2017/05/24 | R203 | 03/08/2017 | 4.88 | Put | Bond Future | 233.4800 | 0.2335 | 221.7500 | 0.2218 | (5.024) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | 7.77 | Put | Bond Future | 26.7500 | 0.0267 | 16.1000 | 0.0161 | (39.813) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | | | Bond Future | 7.3036 | 101.9272 | 7.2247 | 102.0290 | (1.080) | 0.0000 | 0.0000 | 41,529 |
| 2017/05/24 | R204 | 03/08/2017 | 7.76 | Put | Bond Future | 28.1300 | 0.0281 | 17.0100 | 0.0170 | (39.531) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | 7.75 | Call | Bond Future | 603.3900 | 0.6034 | 693.5900 | 0.6936 | 14.949 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | 7.76 | Call | Bond Future | 614.7400 | 0.6147 | 705.4300 | 0.7054 | 14.753 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | 7.77 | Call | Bond Future | 626.1500 | 0.6262 | 717.3100 | 0.7173 | 14.559 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 03/08/2017 | 7.75 | Put | Bond Future | 29.5800 | 0.0296 | 17.9700 | 0.0180 | (39.249) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.76 | Put | Bond Future | 11.9800 | 0.0120 | 6.9600 | 0.0070 | (41.903) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | | | Bond Future | 7.1947 | 103.8774 | 7.0977 | 103.9809 | (1.348) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.75 | Put | Bond Future | 12.6300 | 0.0126 | 7.4200 | 0.0074 | (41.251) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.76 | Call | Bond Future | 612.2500 | 0.6123 | 710.7600 | 0.7108 | 16.090 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.74 | Call | Bond Future | 592.4200 | 0.5924 | 690.4800 | 0.6905 | 16.552 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.75 | Call | Bond Future | 602.3300 | 0.6023 | 700.6500 | 0.7006 | 16.323 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 02/11/2017 | 7.74 | Put | Bond Future | 13.3000 | 0.0133 | 7.8300 | 0.0078 | (41.128) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 399.6400 | 0.3996 | 469.6300 | 0.4696 | 17.513 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | | | Bond Future | 6.9874 | 101.8612 | 6.8620 | 101.9665 | (1.795) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 388.4200 | 0.3884 | 457.4800 | 0.4575 | 17.780 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 394.0200 | 0.3940 | 463.5400 | 0.4635 | 17.644 | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 168.6700 | 0.1687 | 132.4900 | 0.1325 | (21.450) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 163.1800 | 0.1632 | 127.9300 | 0.1279 | (21.602) | 0 | 0 | 0 |
| 2017/05/24 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 165.9100 | 0.1659 | 130.1900 | 0.1302 | (21.530) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.19 | Call | Bond Future | 1,784.1300 | 1.7841 | 1,935.3200 | 1.9353 | 8.474 | 0 | 0 | 51 |
| 2017/05/24 | R207 | 03/08/2017 | | | Bond Future | 7.3691 | 100.2043 | 7.2990 | 100.3579 | (0.951) | 0.0000 | 0.0000 | 45,633 |
| 2017/05/24 | R207 | 03/08/2017 | 8.39 | Put | Bond Future | 1.9700 | 0.0020 | 1.2100 | 0.0012 | (38.579) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.41 | Put | Bond Future | 1.7200 | 0.0017 | 1.0500 | 0.0011 | (38.953) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.19 | Put | Bond Future | 6.9700 | 0.0070 | 4.5400 | 0.0045 | (34.864) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.40 | Put | Bond Future | 1.8400 | 0.0018 | 1.1300 | 0.0011 | (38.587) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.41 | Call | Bond Future | 2,248.3800 | 2.2484 | 2,401.3300 | 2.4013 | 6.803 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.39 | Call | Bond Future | 2,206.0700 | 2.2061 | 2,358.9300 | 2.3589 | 6.929 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 03/08/2017 | 8.40 | Call | Bond Future | 2,227.2200 | 2.2272 | 2,380.1300 | 2.3801 | 6.866 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | | | Bond Future | 7.3148 | 102.1215 | 7.2363 | 102.2778 | (1.074) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.03 | Put | Bond Future | 47.7800 | 0.0478 | 35.3400 | 0.0353 | (26.036) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.05 | Put | Bond Future | 44.5900 | 0.0446 | 32.9000 | 0.0329 | (26.217) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.03 | Call | Bond Future | 1,457.2000 | 1.4572 | 1,601.0700 | 1.6011 | 9.873 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.04 | Put | Bond Future | 46.1600 | 0.0462 | 34.1000 | 0.0341 | (26.127) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.04 | Call | Bond Future | 1,475.1100 | 1.4751 | 1,619.3600 | 1.6194 | 9.779 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 02/11/2017 | 8.05 | Call | Bond Future | 1,493.0600 | 1.4931 | 1,637.6800 | 1.6377 | 9.686 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R207 | 01/02/2018 | | | Bond Future | 7.2300 | 100.4693 | 7.1408 | 100.6284 | (1.234) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 310.5200 | 0.3105 | 262.2900 | 0.2623 | (15.532) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 299.6600 | 0.2997 | 253.0300 | 0.2530 | (15.561) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 966.6400 | 0.9666 | 1,077.4700 | 1.0775 | 11.465 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 305.0500 | 0.3050 | 257.7600 | 0.2578 | (15.502) | 0 | 0 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 978.8200 | 0.9788 | 1,090.5900 | 1.0906 | 11.419 | 0 | 0 | 0 |
| 2017/05/24 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 991.0800 | 0.9911 | 1,103.5100 | 1.1035 | 11.344 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | 8.32 | Call | Bond Future | 2,491.0500 | 2.4910 | 2,711.2500 | 2.7113 | 8.840 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | | | Bond Future | 7.5110 | 99.9970 | 7.4371 | 100.2260 | (0.984) | 0.0000 | 0.0000 | 32,968 |
| 2017/05/24 | R208 | 03/08/2017 | 8.30 | Call | Bond Future | 2,433.7100 | 2.4337 | 2,653.1400 | 2.6531 | 9.016 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | 8.31 | Call | Bond Future | 2,462.3300 | 2.4623 | 2,682.1600 | 2.6822 | 8.928 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | 8.30 | Put | Bond Future | 29.6800 | 0.0297 | 20.1500 | 0.0202 | (32.109) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | 8.32 | Put | Bond Future | 27.0300 | 0.0270 | 18.2700 | 0.0183 | (32.408) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 03/08/2017 | 8.31 | Put | Bond Future | 28.3000 | 0.0283 | 19.1700 | 0.0192 | (32.261) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.18 | Put | Bond Future | 119.2500 | 0.1193 | 91.1100 | 0.0911 | (23.597) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | | | Bond Future | 7.4911 | 98.5084 | 7.4111 | 98.7415 | (1.067) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.20 | Put | Bond Future | 112.4600 | 0.1125 | 85.5800 | 0.0856 | (23.902) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.19 | Put | Bond Future | 115.8800 | 0.1159 | 88.3100 | 0.0883 | (23.792) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.18 | Call | Bond Future | 2,100.3200 | 2.1003 | 2,305.2800 | 2.3053 | 9.759 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.19 | Call | Bond Future | 2,125.3500 | 2.1253 | 2,330.8800 | 2.3309 | 9.670 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 02/11/2017 | 8.20 | Call | Bond Future | 2,150.3100 | 2.1503 | 2,356.5300 | 2.3565 | 9.590 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 525.4800 | 0.5255 | 455.2000 | 0.4552 | (13.374) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | | | Bond Future | 7.4575 | 100.4278 | 7.3706 | 100.6652 | (1.165) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 533.9300 | 0.5339 | 462.7600 | 0.4628 | (13.329) | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 1,588.7900 | 1.5888 | 1,755.8700 | 1.7559 | 10.516 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 1,551.6700 | 1.5517 | 1,717.2700 | 1.7173 | 10.672 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 1,570.3300 | 1.5703 | 1,736.5200 | 1.7365 | 10.583 | 0 | 0 | 0 |
| 2017/05/24 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 542.1900 | 0.5422 | 470.4300 | 0.4704 | (13.235) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | | | Bond Future | 9.3702 | 74.9448 | 9.2972 | 75.4512 | (0.779) | 0.0000 | 0.0000 | 71,485 |
| 2017/05/24 | R209 | 03/08/2017 | 9.44 | Call | Bond Future | 1,986.2900 | 1.9863 | 2,258.0200 | 2.2580 | 13.680 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | 9.43 | Put | Bond Future | 1,538.0800 | 1.5381 | 1,300.0300 | 1.3000 | (15.477) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | 9.45 | Put | Bond Future | 1,475.5800 | 1.4756 | 1,244.0400 | 1.2440 | (15.691) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | 9.44 | Put | Bond Future | 1,506.5200 | 1.5065 | 1,271.8000 | 1.2718 | (15.580) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | 9.45 | Call | Bond Future | 2,023.6600 | 2.0237 | 2,298.5700 | 2.2986 | 13.585 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 03/08/2017 | 9.43 | Call | Bond Future | 1,949.4300 | 1.9494 | 2,217.8300 | 2.2178 | 13.768 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 9.52 | Put | Bond Future | 2,361.8700 | 2.3619 | 2,145.5800 | 2.1456 | (9.158) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 8.30 | Put | Bond Future | 8,653.0700 | 8.6531 | 8,191.6500 | 8.1916 | (5.332) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | | | Bond Future | 9.4125 | 73.2288 | 9.3376 | 73.7447 | (0.797) | 0.0000 | 0.0000 | 476 |
| 2017/05/24 | R209 | 02/11/2017 | 10.00 | Call | Bond Future | 5,074.4200 | 5.0744 | 5,472.2100 | 5.4722 | 7.839 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 9.54 | Put | Bond Future | 2,300.6500 | 2.3006 | 2,089.6800 | 2.0897 | (9.170) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 9.53 | Put | Bond Future | 2,331.1100 | 2.3311 | 2,117.5800 | 2.1176 | (9.160) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 9.54 | Call | Bond Future | 3,165.1100 | 3.1651 | 3,470.0600 | 3.4701 | 9.635 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 10.60 | Put | Bond Future | 485.3800 | 0.4854 | 424.2300 | 0.4242 | (12.598) | 0 | 0 | 1,300 |
| 2017/05/24 | R209 | 02/11/2017 | 9.00 | Put | Bond Future | 4,415.7300 | 4.4157 | 4,088.2800 | 4.0883 | (7.416) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 9.52 | Call | Bond Future | 3,091.7000 | 3.0917 | 3,391.3300 | 3.3913 | 9.691 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 10.00 | Put | Bond Future | 1,215.0400 | 1.2150 | 1,096.9100 | 1.0969 | (9.722) | 0 | 0 | 3,360 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R209 | 02/11/2017 | 10.60 | Call | Bond Future | 7,974.8500 | 7.9749 | 8,429.6200 | 8.4296 | 5.703 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 02/11/2017 | 8.30 | Call | Bond Future | 405.5300 | 0.4055 | 460.0300 | 0.4600 | 13.439 | 0 | 0 | 2,800 |
| 2017/05/24 | R209 | 02/11/2017 | 9.00 | Call | Bond Future | 1,508.6000 | 1.5086 | 1,697.0700 | 1.6971 | 12.493 | 0 | 0 | 4,100 |
| 2017/05/24 | R209 | 02/11/2017 | 9.53 | Call | Bond Future | 3,128.3000 | 3.1283 | 3,430.6900 | 3.4307 | 9.666 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 4,349.1100 | 4.3491 | 4,698.0000 | 4.6980 | 8.022 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 4,387.2500 | 4.3873 | 4,738.3400 | 4.7383 | 8.003 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | | | Bond Future | 9.4532 | 74.6556 | 9.3761 | 75.1814 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 4,311.3500 | 4.3113 | 4,657.8100 | 4.6578 | 8.036 | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 2,599.5200 | 2.5995 | 2,420.2100 | 2.4202 | (6.898) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 2,544.6500 | 2.5447 | 2,369.9700 | 2.3700 | (6.865) | 0 | 0 | 0 |
| 2017/05/24 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 2,571.8500 | 2.5719 | 2,394.9700 | 2.3950 | (6.878) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | 196.29 | Put | Bond Future | 9,011.4300 | 9.0114 | 8,895.2700 | 8.8953 | (1.289) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | | | Bond Future | 187.2786 | 187.2786 | 187.3947 | 187.3947 | 0.062 | 0.0000 | 0.0000 | 1,675 |
| 2017/05/24 | R210 | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | 196.28 | Put | Bond Future | 9,001.4300 | 9.0014 | 8,885.2700 | 8.8853 | (1.290) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 03/08/2017 | 196.30 | Put | Bond Future | 9,021.4300 | 9.0214 | 8,905.2700 | 8.9053 | (1.288) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.08 | Put | Bond Future | 3,567.7000 | 3.5677 | 3,450.8700 | 3.4509 | (3.275) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | | | Bond Future | 188.5123 | 188.5123 | 188.6291 | 188.6291 | 0.062 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.07 | Put | Bond Future | 3,557.7000 | 3.5577 | 3,440.8700 | 3.4409 | (3.284) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 02/11/2017 | 192.09 | Put | Bond Future | 3,577.7000 | 3.5777 | 3,460.8700 | 3.4609 | (3.266) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | | | Bond Future | 192.2776 | 192.2776 | 192.3942 | 192.3942 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 82.4100 | 0.0824 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 102.4100 | 0.1024 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 92.4100 | 0.0924 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 34.1500 | 0.0342 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 24.1500 | 0.0242 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 14.1500 | 0.0142 | 100.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | | | Bond Future | 148.9657 | 148.9657 | 148.7327 | 148.7327 | (0.156) | 0.0000 | 0.0000 | 4,858 |
| 2017/05/24 | R212 | 03/08/2017 | 153.34 | Put | Bond Future | 4,374.3300 | 4.3743 | 4,607.2600 | 4.6073 | 5.325 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | 153.36 | Put | Bond Future | 4,394.3300 | 4.3943 | 4,627.2600 | 4.6273 | 5.301 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | 153.35 | Put | Bond Future | 4,384.3300 | 4.3843 | 4,617.2600 | 4.6173 | 5.313 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | | | Bond Future | 151.8561 | 151.8561 | 151.6173 | 151.6173 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.40 | Put | Bond Future | 543.9000 | 0.5439 | 782.7300 | 0.7827 | 43.911 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.42 | Put | Bond Future | 563.9000 | 0.5639 | 802.7300 | 0.8027 | 42.353 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.41 | Put | Bond Future | 553.9000 | 0.5539 | 792.7300 | 0.7927 | 43.118 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 1,880.8800 | 1.8809 | 2,126.6600 | 2.1267 | 13.067 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | | | Bond Future | 152.8291 | 152.8291 | 152.5833 | 152.5833 | (0.161) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 1,870.8800 | 1.8709 | 2,116.6600 | 2.1167 | 13.137 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/05/24 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 1,860.8800 | 1.8609 | 2,106.6600 | 2.1067 | 13.208 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | 9.33 | Put | Bond Future | 1,008.2100 | 1.0082 | 823.2000 | 0.8232 | (18.350) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | | | Bond Future | 9.0984 | 86.8905 | 9.0253 | 87.3913 | (0.803) | 0.0000 | 0.0000 | 55,673 |
| 2017/05/24 | R213 | 03/08/2017 | 9.35 | Put | Bond Future | 962.7600 | 0.9628 | 783.7100 | 0.7837 | (18.598) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | 9.34 | Put | Bond Future | 985.2100 | 0.9852 | 803.2000 | 0.8032 | (18.474) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | 9.33 | Call | Bond Future | 2,567.8800 | 2.5679 | 2,883.6300 | 2.8836 | 12.296 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | 9.34 | Call | Bond Future | 2,611.3100 | 2.6113 | 2,930.0600 | 2.9301 | 12.207 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 03/08/2017 | 9.35 | Call | Bond Future | 2,655.2300 | 2.6552 | 2,976.9400 | 2.9769 | 12.116 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.36 | Put | Bond Future | 1,912.5600 | 1.9126 | 1,719.5000 | 1.7195 | (10.094) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | | | Bond Future | 9.1407 | 85.0030 | 9.0653 | 85.5131 | (0.825) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.35 | Put | Bond Future | 1,939.6000 | 1.9396 | 1,743.9200 | 1.7439 | (10.089) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.36 | Call | Bond Future | 3,372.4000 | 3.3724 | 3,689.4400 | 3.6894 | 9.401 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.34 | Call | Bond Future | 3,295.1000 | 3.2951 | 3,606.8900 | 3.6069 | 9.462 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.35 | Call | Bond Future | 3,333.6400 | 3.3336 | 3,648.0600 | 3.6481 | 9.432 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 02/11/2017 | 9.34 | Put | Bond Future | 1,966.9300 | 1.9669 | 1,768.6200 | 1.7686 | (10.082) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 4,078.7200 | 4.0787 | 4,406.5600 | 4.4066 | 8.038 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | | | Bond Future | 9.1820 | 86.6593 | 9.1042 | 87.1791 | (0.847) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 4,116.0700 | 4.1161 | 4,446.5800 | 4.4466 | 8.030 | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 2,543.1500 | 2.5431 | 2,349.0800 | 2.3491 | (7.631) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 2,488.3400 | 2.4883 | 2,299.0600 | 2.2991 | (7.607) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 2,515.7700 | 2.5158 | 2,323.8200 | 2.3238 | (7.630) | 0 | 0 | 0 |
| 2017/05/24 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 4,041.2400 | 4.0412 | 4,366.9600 | 4.3670 | 8.060 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | 9.51 | Call | Bond Future | 1,748.0200 | 1.7480 | 1,985.7500 | 1.9857 | 13.600 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | | | Bond Future | 9.5309 | 74.5799 | 9.4682 | 75.0313 | (0.658) | 0.0000 | 0.0000 | 35,526 |
| 2017/05/24 | R214 | 03/08/2017 | 9.52 | Call | Bond Future | 1,783.1000 | 1.7831 | 2,024.0300 | 2.0240 | 13.512 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | 9.53 | Call | Bond Future | 1,818.5700 | 1.8186 | 2,062.8200 | 2.0628 | 13.431 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | 9.51 | Put | Bond Future | 1,897.9100 | 1.8979 | 1,684.3100 | 1.6843 | (11.254) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | 9.53 | Put | Bond Future | 1,825.0800 | 1.8251 | 1,618.0000 | 1.6180 | (11.346) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 03/08/2017 | 9.52 | Put | Bond Future | 1,861.2400 | 1.8612 | 1,650.8400 | 1.6508 | (11.304) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.60 | Call | Bond Future | 2,970.3600 | 2.9704 | 3,197.1600 | 3.1972 | 7.635 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | | | Bond Future | 9.5760 | 72.7104 | 9.5115 | 73.1702 | (0.673) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.58 | Call | Bond Future | 2,899.0800 | 2.8991 | 3,122.2500 | 3.1223 | 7.698 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.59 | Call | Bond Future | 2,934.5100 | 2.9345 | 3,159.5000 | 3.1595 | 7.667 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.60 | Put | Bond Future | 2,800.2300 | 2.8002 | 2,567.1900 | 2.5672 | (8.322) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.58 | Put | Bond Future | 2,870.5600 | 2.8706 | 2,633.8900 | 2.6339 | (8.245) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 02/11/2017 | 9.59 | Put | Bond Future | 2,835.1300 | 2.8351 | 2,600.2800 | 2.6003 | (8.284) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | | | Bond Future | 9.6203 | 74.1272 | 9.5541 | 74.5958 | (0.689) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 2,947.0500 | 2.9470 | 2,734.0500 | 2.7340 | (7.228) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 2,888.7100 | 2.8887 | 2,679.0100 | 2.6790 | (7.259) | 0 | 0 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 2,917.7500 | 2.9177 | 2,706.4100 | 2.7064 | (7.243) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/05/24 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 4,407.8200 | 4.4078 | 4,666.7200 | 4.6667 | 5.874 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 4,330.0300 | 4.3300 | 4,585.6300 | 4.5856 | 5.903 | 0 | 0 | 0 |
| 2017/05/24 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 4,368.8500 | 4.3688 | 4,626.1100 | 4.6261 | 5.889 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | | | Bond Future | 9.6281 | 95.2114 | 9.5652 | 95.7843 | (0.653) | 0.0000 | 0.0000 | 69,161 |
| 2017/05/24 | R248 | 03/08/2017 | 9.57 | Call | Bond Future | 2,170.4100 | 2.1704 | 2,439.7500 | 2.4397 | 12.410 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | 9.56 | Put | Bond Future | 2,748.9800 | 2.7490 | 2,442.0300 | 2.4420 | (11.166) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | 9.58 | Put | Bond Future | 2,650.8500 | 2.6508 | 2,350.7700 | 2.3508 | (11.320) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | 9.57 | Put | Bond Future | 2,699.6000 | 2.6996 | 2,396.0900 | 2.3961 | (11.243) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | 9.58 | Call | Bond Future | 2,213.0800 | 2.2131 | 2,485.8500 | 2.4859 | 12.325 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 03/08/2017 | 9.56 | Call | Bond Future | 2,128.2100 | 2.1282 | 2,394.1100 | 2.3941 | 12.494 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | 9.66 | Put | Bond Future | 3,829.5900 | 3.8296 | 3,576.2300 | 3.5762 | (6.616) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | | | Bond Future | 9.6760 | 92.5956 | 9.6113 | 93.1791 | (0.668) | 0.0000 | 0.0000 | 226 |
| 2017/05/24 | R248 | 02/11/2017 | 9.65 | Put | Bond Future | 3,875.6800 | 3.8757 | 3,620.1300 | 3.6201 | (6.594) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | 9.64 | Call | Bond Future | 3,598.6000 | 3.5986 | 3,924.4100 | 3.9244 | 9.054 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | 9.65 | Call | Bond Future | 3,642.3000 | 3.6423 | 3,970.3200 | 3.9703 | 9.006 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | 9.66 | Call | Bond Future | 3,686.2700 | 3.6863 | 4,016.4800 | 4.0165 | 8.958 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 02/11/2017 | 9.64 | Put | Bond Future | 3,922.2000 | 3.9222 | 3,664.4400 | 3.6644 | (6.572) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 3,947.8800 | 3.9479 | 3,754.4100 | 3.7544 | (4.901) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 5,448.5900 | 5.4486 | 5,847.1800 | 5.8472 | 7.315 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | | | Bond Future | 9.7232 | 94.3998 | 9.6567 | 94.9944 | (0.684) | 0.0000 | 0.0000 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 5,495.8400 | 5.4958 | 5,896.9600 | 5.8970 | 7.299 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 5,543.2500 | 5.5433 | 5,947.2100 | 5.9472 | 7.287 | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 3,986.9300 | 3.9869 | 3,790.9300 | 3.7909 | (4.916) | 0 | 0 | 0 |
| 2017/05/24 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 3,909.1500 | 3.9092 | 3,718.5200 | 3.7185 | (4.877) | 0 | 0 | 0 |

Total

812979