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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2017 TO 11/09/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/09/11 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | | | Bond Future | 129.6176 | 129.6176 | 129.6079 | 129.6079 | (0.008) | 0.0000 | 0.0000 | 2,291 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.96 | Put | Bond Future | 3,342.3600 | 3.3424 | 3,352.0900 | 3.3521 | 0.291 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.98 | Put | Bond Future | 3,362.3600 | 3.3624 | 3,372.0900 | 3.3721 | 0.289 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 02/11/2017 | 132.97 | Put | Bond Future | 3,352.3600 | 3.3524 | 3,362.0900 | 3.3621 | 0.290 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 3,180.0000 | 3.1800 | 3,189.6400 | 3.1896 | 0.303 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | | | Bond Future | 130.7100 | 130.7100 | 130.7004 | 130.7004 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 3,170.0000 | 3.1700 | 3,179.6400 | 3.1796 | 0.304 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 3,190.0000 | 3.1900 | 3,199.6400 | 3.1996 | 0.302 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.20 | Put | Bond Future | 0.0000 | 0.0000 | 12.3800 | 0.0124 | 100.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | | | Bond Future | 133.2008 | 133.2008 | 133.1876 | 133.1876 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.22 | Put | Bond Future | 19.2200 | 0.0192 | 32.3800 | 0.0324 | 68.470 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.21 | Put | Bond Future | 9.2200 | 0.0092 | 22.3800 | 0.0224 | 142.733 | 0 | 0 | 0 |
| 2017/09/11 | 2025 | 03/05/2018 | 133.20 | Call | Bond Future | 0.7800 | 0.0008 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017/09/11 | 2029 | 02/11/2017 | | | Bond Future | 100.1451 | 100.1451 | 100.1376 | 100.1376 | (0.007) | 0.0000 | 0.0000 | 1,370 |
| 2017/09/11 | 2029 | 01/02/2018 | | | Bond Future | 102.0227 | 102.0227 | 102.0153 | 102.0153 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2029 | 03/05/2018 | | | Bond Future | 102.9497 | 102.9497 | 102.9395 | 102.9395 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.34 | Call | Bond Future | 2,362.6900 | 2.3627 | 1,941.4800 | 1.9415 | (17.828) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | | | Bond Future | 8.9945 | 94.8428 | 9.0552 | 94.4216 | 0.675 | 0.0000 | 0.0000 | 59,104 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.35 | Call | Bond Future | 2,429.8500 | 2.4299 | 2,008.6400 | 2.0086 | (17.335) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.36 | Call | Bond Future | 2,496.9300 | 2.4969 | 2,075.7200 | 2.0757 | (16.869) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 02/11/2017 | 9.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | | | Bond Future | 9.0444 | 92.5826 | 9.1073 | 92.1532 | 0.695 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 2,260.3600 | 2.2604 | 1,830.9500 | 1.8309 | (18.997) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 2,326.5600 | 2.3266 | 1,897.1500 | 1.8972 | (18.457) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 2,194.1000 | 2.1941 | 1,764.6900 | 1.7647 | (19.571) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 2030 | 03/05/2018 | 9.51 | Call | Bond Future | 2,726.2900 | 2.7263 | 2,288.3600 | 2.2884 | (16.063) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | | | Bond Future | 9.0973 | 94.3072 | 9.1625 | 93.8693 | 0.716 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | 9.49 | Call | Bond Future | 2,596.7200 | 2.5967 | 2,158.7900 | 2.1588 | (16.865) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | 9.50 | Call | Bond Future | 2,661.5400 | 2.6615 | 2,223.6100 | 2.2236 | (16.454) | 0 | 0 | 0 |
| 2017/09/11 | 2030 | 03/05/2018 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.49 | Put | Bond Future | 804.4700 | 0.8045 | 911.7600 | 0.9118 | 13.337 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.48 | Call | Bond Future | 2,636.7300 | 2.6367 | 2,297.7100 | 2.2977 | (12.858) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | | | Bond Future | 9.2333 | 93.1002 | 9.2939 | 92.6511 | 0.656 | 0.0000 | 0.0000 | 35,203 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.49 | Call | Bond Future | 2,686.0000 | 2.6860 | 2,344.2500 | 2.3443 | (12.723) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.48 | Put | Bond Future | 827.4700 | 0.8275 | 937.4900 | 0.9375 | 13.296 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.50 | Call | Bond Future | 2,735.6900 | 2.7357 | 2,391.2500 | 2.3913 | (12.591) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 02/11/2017 | 9.50 | Put | Bond Future | 781.9600 | 0.7820 | 886.5600 | 0.8866 | 13.377 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.20 | Call | Bond Future | 2,167.1600 | 2.1672 | 1,933.1900 | 1.9332 | (10.796) | 0 | 0 | 7,500 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.45 | Put | Bond Future | 1,960.6100 | 1.9606 | 2,130.6400 | 2.1306 | 8.672 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.40 | Put | Bond Future | 2,114.4000 | 2.1144 | 2,294.7500 | 2.2947 | 8.530 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 3,608.5800 | 3.6086 | 3,299.2100 | 3.2992 | (8.573) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 1,679.8400 | 1.6798 | 1,830.1300 | 1.8301 | 8.947 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | | | Bond Future | 9.2894 | 94.8127 | 9.3520 | 94.3550 | 0.674 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.30 | Put | Bond Future | 2,449.6300 | 2.4496 | 2,651.3300 | 2.6513 | 8.234 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.30 | Call | Bond Future | 2,527.5500 | 2.5275 | 2,271.5000 | 2.2715 | (10.130) | 0 | 0 | 7,800 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 3,653.8400 | 3.6538 | 3,342.5800 | 3.3426 | (8.519) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 1,627.8300 | 1.6278 | 1,774.3200 | 1.7743 | 8.999 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.20 | Put | Bond Future | 2,826.0100 | 2.8260 | 3,049.7900 | 3.0498 | 7.919 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.45 | Call | Bond Future | 3,128.1400 | 3.1281 | 2,840.4200 | 2.8404 | (9.198) | 0 | 0 | 750 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.40 | Call | Bond Future | 2,920.7800 | 2.9208 | 2,643.3800 | 2.6434 | (9.497) | 0 | 0 | 6,800 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 1,653.6700 | 1.6537 | 1,802.0500 | 1.8021 | 8.973 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 3,563.5700 | 3.5636 | 3,256.1100 | 3.2561 | (8.628) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.70 | Call | Bond Future | 4,748.4200 | 4.7484 | 4,435.9900 | 4.4360 | (6.580) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.71 | Put | Bond Future | 2,201.0900 | 2.2011 | 2,354.0500 | 2.3541 | 6.949 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | | | Bond Future | 9.3443 | 92.4220 | 9.4091 | 91.9552 | 0.693 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.70 | Put | Bond Future | 2,226.7500 | 2.2268 | 2,381.1400 | 2.3811 | 6.933 | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.71 | Call | Bond Future | 4,792.2200 | 4.7922 | 4,478.3600 | 4.4784 | (6.549) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.72 | Call | Bond Future | 4,836.4600 | 4.8365 | 4,521.1900 | 4.5212 | (6.519) | 0 | 0 | 0 |
| 2017/09/11 | 2032 | 03/05/2018 | 9.72 | Put | Bond Future | 2,175.9400 | 2.1759 | 2,327.4900 | 2.3275 | 6.965 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.07 | Put | Bond Future | 5,799.1200 | 5.7991 | 5,806.7500 | 5.8067 | 0.132 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | | | Bond Future | 104.2709 | 104.2709 | 104.2633 | 104.2633 | (0.007) | 0.0000 | 0.0000 | 5,174 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.09 | Put | Bond Future | 5,819.1200 | 5.8191 | 5,826.7500 | 5.8267 | 0.131 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.08 | Put | Bond Future | 5,809.1200 | 5.8091 | 5,816.7500 | 5.8167 | 0.131 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | | | Bond Future | 106.2257 | 106.2257 | 106.2182 | 106.2182 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 3,414.2700 | 3.4143 | 3,421.7600 | 3.4218 | 0.219 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 3,434.2700 | 3.4343 | 3,441.7600 | 3.4418 | 0.218 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 3,424.2700 | 3.4243 | 3,431.7600 | 3.4318 | 0.219 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.71 | Put | Bond Future | 546.8400 | 0.5468 | 557.1700 | 0.5572 | 1.889 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | | | Bond Future | 107.1632 | 107.1632 | 107.1528 | 107.1528 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.70 | Put | Bond Future | 536.8400 | 0.5368 | 547.1700 | 0.5472 | 1.924 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2033 | 03/05/2018 | 107.69 | Put | Bond Future | 526.8400 | 0.5268 | 537.1700 | 0.5372 | 1.961 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.67 | Put | Bond Future | 1,651.0200 | 1.6510 | 1,826.5700 | 1.8266 | 10.633 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | | | Bond Future | 9.6100 | 92.6112 | 9.6704 | 92.1270 | 0.629 | 0.0000 | 0.0000 | 54,537 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.66 | Call | Bond Future | 2,088.8900 | 2.0889 | 1,783.4800 | 1.7835 | (14.621) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.66 | Put | Bond Future | 1,688.0500 | 1.6881 | 1,866.8700 | 1.8669 | 10.593 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.67 | Call | Bond Future | 2,131.6600 | 2.1317 | 1,822.9800 | 1.8230 | (14.481) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.65 | Call | Bond Future | 2,046.4500 | 2.0465 | 1,744.3300 | 1.7443 | (14.763) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 02/11/2017 | 9.65 | Put | Bond Future | 1,725.5300 | 1.7255 | 1,907.6400 | 1.9076 | 10.554 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 2,268.0900 | 2.2681 | 2,452.2400 | 2.4522 | 8.119 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | | | Bond Future | 9.6692 | 90.0597 | 9.7316 | 89.5660 | 0.646 | 0.0000 | 0.0000 | 160 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 3,453.7900 | 3.4538 | 3,144.2800 | 3.1443 | (8.961) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 2,301.2100 | 2.3012 | 2,487.4800 | 2.4875 | 8.094 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 3,498.7900 | 3.4988 | 3,187.1700 | 3.1872 | (8.907) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 2,235.3400 | 2.2353 | 2,417.3800 | 2.4174 | 8.144 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 3,409.0500 | 3.4090 | 3,101.6600 | 3.1017 | (9.017) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.99 | Call | Bond Future | 4,839.2500 | 4.8393 | 4,516.9100 | 4.5169 | (6.661) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.97 | Put | Bond Future | 2,902.4000 | 2.9024 | 3,086.4300 | 3.0864 | 6.341 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | | | Bond Future | 9.7308 | 91.7372 | 9.7952 | 91.2340 | 0.662 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.99 | Put | Bond Future | 2,840.8600 | 2.8409 | 3,021.7800 | 3.0218 | 6.368 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.97 | Call | Bond Future | 4,749.0600 | 4.7491 | 4,429.8300 | 4.4298 | (6.722) | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.98 | Put | Bond Future | 2,871.4900 | 2.8715 | 3,053.9600 | 3.0540 | 6.355 | 0 | 0 | 0 |
| 2017/09/11 | 2037 | 03/05/2018 | 9.98 | Call | Bond Future | 4,794.0700 | 4.7941 | 4,473.2800 | 4.4733 | (6.691) | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | | | Bond Future | 128.4977 | 128.4977 | 128.4880 | 128.4880 | (0.008) | 0.0000 | 0.0000 | 19,544 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.82 | Put | Bond Future | 8,322.3200 | 8.3223 | 8,331.9600 | 8.3320 | 0.116 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.80 | Put | Bond Future | 8,302.3200 | 8.3023 | 8,311.9600 | 8.3120 | 0.116 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.81 | Put | Bond Future | 8,312.3200 | 8.3123 | 8,321.9600 | 8.3220 | 0.116 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 7,548.2400 | 7.5482 | 7,557.7100 | 7.5577 | 0.125 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | | | Bond Future | 129.4018 | 129.4018 | 129.3923 | 129.3923 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 7,538.2400 | 7.5382 | 7,547.7100 | 7.5477 | 0.126 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 7,528.2400 | 7.5282 | 7,537.7100 | 7.5377 | 0.126 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 2038 | 03/05/2018 | 132.28 | Put | Bond Future | 412.3800 | 0.4124 | 425.3800 | 0.4254 | 3.152 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | 132.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | | | Bond Future | 131.8676 | 131.8676 | 131.8546 | 131.8546 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | 132.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | 132.27 | Put | Bond Future | 402.3800 | 0.4024 | 415.3800 | 0.4154 | 3.231 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2038 | 03/05/2018 | 132.29 | Put | Bond Future | 422.3800 | 0.4224 | 435.3800 | 0.4354 | 3.078 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.67 | Put | Bond Future | 2,360.1300 | 2.3601 | 2,591.3200 | 2.5913 | 9.796 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | | | Bond Future | 9.7411 | 95.7047 | 9.8016 | 95.1910 | 0.620 | 0.0000 | 0.0000 | 15,520 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.66 | Call | Bond Future | 1,711.1200 | 1.7111 | 1,432.2700 | 1.4323 | (16.296) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.66 | Put | Bond Future | 2,407.8600 | 2.4079 | 2,642.6900 | 2.6427 | 9.753 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.67 | Call | Bond Future | 1,749.7300 | 1.7497 | 1,467.2400 | 1.4672 | (16.145) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.65 | Call | Bond Future | 1,672.8900 | 1.6729 | 1,397.6800 | 1.3977 | (16.451) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 02/11/2017 | 9.65 | Put | Bond Future | 2,456.1000 | 2.4561 | 2,694.5700 | 2.6946 | 9.709 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 3,471.1300 | 3.4711 | 3,156.0900 | 3.1561 | (9.076) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | | | Bond Future | 9.8023 | 92.9597 | 9.8646 | 92.4361 | 0.636 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 3,380.7600 | 3.3808 | 3,070.2100 | 3.0702 | (9.186) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 2,812.4000 | 2.8124 | 3,025.4400 | 3.0254 | 7.575 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 2,774.0000 | 2.7740 | 2,984.7900 | 2.9848 | 7.599 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 2,736.0200 | 2.7360 | 2,944.5700 | 2.9446 | 7.622 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 3,425.8000 | 3.4258 | 3,113.0000 | 3.1130 | (9.131) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.08 | Put | Bond Future | 3,292.5200 | 3.2925 | 3,491.3900 | 3.4914 | 6.040 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | | | Bond Future | 9.8658 | 94.6914 | 9.9301 | 94.1575 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.07 | Call | Bond Future | 5,003.3100 | 5.0033 | 4,669.9400 | 4.6699 | (6.663) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.07 | Put | Bond Future | 3,326.6700 | 3.3267 | 3,527.1700 | 3.5272 | 6.027 | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.08 | Call | Bond Future | 5,049.9900 | 5.0500 | 4,714.9900 | 4.7150 | (6.634) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.06 | Call | Bond Future | 4,956.8200 | 4.9568 | 4,625.0700 | 4.6251 | (6.693) | 0 | 0 | 0 |
| 2017/09/11 | 2040 | 03/05/2018 | 10.06 | Put | Bond Future | 3,361.1200 | 3.3611 | 3,563.2400 | 3.5632 | 6.013 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.68 | Call | Bond Future | 1,733.7900 | 1.7338 | 1,470.0600 | 1.4701 | (15.211) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | | | Bond Future | 9.7650 | 92.7864 | 9.8203 | 92.3103 | 0.567 | 0.0000 | 0.0000 | 26,125 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.66 | Call | Bond Future | 1,657.3200 | 1.6573 | 1,400.3600 | 1.4004 | (15.505) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.66 | Put | Bond Future | 2,572.0800 | 2.5721 | 2,791.1700 | 2.7912 | 8.518 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.68 | Put | Bond Future | 2,473.0700 | 2.4731 | 2,685.3900 | 2.6854 | 8.585 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.67 | Call | Bond Future | 1,695.3000 | 1.6953 | 1,434.9500 | 1.4350 | (15.357) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 02/11/2017 | 9.67 | Put | Bond Future | 2,522.2500 | 2.5222 | 2,737.9500 | 2.7380 | 8.552 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 2,835.1900 | 2.8352 | 3,027.1100 | 3.0271 | 6.769 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 3,433.8600 | 3.4339 | 3,142.6100 | 3.1426 | (8.482) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | | | Bond Future | 9.8241 | 90.1129 | 9.8812 | 89.6276 | 0.581 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 3,479.2000 | 3.4792 | 3,185.8800 | 3.1859 | (8.431) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 2,874.2900 | 2.8743 | 3,068.2800 | 3.0683 | 6.749 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 3,525.0500 | 3.5250 | 3,229.6600 | 3.2297 | (8.380) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 2,796.7500 | 2.7968 | 2,986.6000 | 2.9866 | 6.788 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | 10.10 | Call | Bond Future | 5,139.1600 | 5.1392 | 4,825.4600 | 4.8255 | (6.104) | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | 10.09 | Put | Bond Future | 3,392.8400 | 3.3928 | 3,575.4700 | 3.5755 | 5.383 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | | | Bond Future | 9.8854 | 91.7915 | 9.9443 | 91.2966 | 0.596 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | 10.11 | Call | Bond Future | 5,186.2700 | 5.1863 | 4,871.0900 | 4.8711 | (6.077) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 2044 | 03/05/2018 | 10.11 | Put | Bond Future | 3,323.6700 | 3.3237 | 3,503.3400 | 3.5033 | 5.406 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | 10.10 | Put | Bond Future | 3,358.1000 | 3.3581 | 3,539.2500 | 3.5393 | 5.394 | 0 | 0 | 0 |
| 2017/09/11 | 2044 | 03/05/2018 | 10.09 | Call | Bond Future | 5,092.2400 | 5.0922 | 4,780.0200 | 4.7800 | (6.131) | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.30 | Put | Bond Future | 11,793.6400 | 11.7936 | 12,306.3400 | 12.3063 | 4.347 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | | | Bond Future | 124.5064 | 124.5064 | 123.9937 | 123.9937 | (0.412) | 0.0000 | 0.0000 | 21,292 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.32 | Put | Bond Future | 11,813.6400 | 11.8136 | 12,326.3400 | 12.3263 | 4.340 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 02/11/2017 | 136.31 | Put | Bond Future | 11,803.6400 | 11.8036 | 12,316.3400 | 12.3163 | 4.344 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 6,079.2300 | 6.0792 | 6,601.5300 | 6.6015 | 8.592 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | | | Bond Future | 126.8408 | 126.8408 | 126.3185 | 126.3185 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 6,069.2300 | 6.0692 | 6,591.5300 | 6.5915 | 8.606 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 6,059.2300 | 6.0592 | 6,581.5300 | 6.5815 | 8.620 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | | | Bond Future | 127.6596 | 127.6596 | 127.1242 | 127.1242 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.93 | Put | Bond Future | 270.3800 | 0.2704 | 805.7700 | 0.8058 | 198.014 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.95 | Put | Bond Future | 290.3800 | 0.2904 | 825.7700 | 0.8258 | 184.376 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2046 | 03/05/2018 | 127.94 | Put | Bond Future | 280.3800 | 0.2804 | 815.7700 | 0.8158 | 190.952 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.66 | Put | Bond Future | 12,759.5500 | 12.7595 | 12,768.9000 | 12.7689 | 0.073 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.67 | Put | Bond Future | 12,769.5500 | 12.7695 | 12,778.9000 | 12.7789 | 0.073 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | | | Bond Future | 131.9005 | 131.9005 | 131.8911 | 131.8911 | (0.007) | 0.0000 | 0.0000 | 22,382 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 02/11/2017 | 144.65 | Put | Bond Future | 12,749.5500 | 12.7495 | 12,758.9000 | 12.7589 | 0.073 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 7,529.9600 | 7.5300 | 7,539.4000 | 7.5394 | 0.125 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | | | Bond Future | 132.7000 | 132.7000 | 132.6906 | 132.6906 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 7,549.9600 | 7.5500 | 7,559.4000 | 7.5594 | 0.125 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 7,539.9600 | 7.5400 | 7,549.4000 | 7.5494 | 0.125 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.62 | Put | Bond Future | 391.1500 | 0.3912 | 404.2600 | 0.4043 | 3.352 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | | | Bond Future | 135.2289 | 135.2289 | 135.2157 | 135.2157 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.61 | Put | Bond Future | 381.1500 | 0.3812 | 394.2600 | 0.3943 | 3.440 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.63 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | 2050 | 03/05/2018 | 135.63 | Put | Bond Future | 401.1500 | 0.4012 | 414.2600 | 0.4143 | 3.268 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL37 | 02/11/2017 | | | Index Future | 562.6580 | 562.6580 | 561.4870 | 561.4870 | (0.208) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL37 | 01/02/2018 | | | Index Future | 573.0080 | 573.0080 | 571.8130 | 571.8130 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL37 | 03/05/2018 | | | Index Future | 583.6850 | 583.6850 | 582.4650 | 582.4650 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL7T | 02/11/2017 | | | Index Future | 649.8930 | 649.8930 | 647.8250 | 647.8250 | (0.318) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL7T | 01/02/2018 | | | Index Future | 661.8480 | 661.8480 | 659.7400 | 659.7400 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | AL7T | 03/05/2018 | | | Index Future | 674.1800 | 674.1800 | 672.0290 | 672.0290 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ALBI | 02/11/2017 | | | Index Future | 582.2540 | 582.2540 | 579.9160 | 579.9160 | (0.402) | 0.0000 | 0.0000 | 791 |
| 2017/09/11 | ALBI | 01/02/2018 | | | Index Future | 592.9650 | 592.9650 | 590.5820 | 590.5820 | (0.402) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ALBI | 03/05/2018 | | | Index Future | 604.0130 | 604.0130 | 601.5840 | 601.5840 | (0.402) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C186 | 21/12/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | EL28 | 02/11/2017 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 02/11/2017 | | | Bond Future | 127.4985 | 127.4985 | 127.4914 | 127.4914 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | EL28 | 02/11/2017 | 133.87 | Put | Bond Future | 6,371.4600 | 6.3715 | 6,378.6400 | 6.3786 | 0.113 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 02/11/2017 | 133.89 | Put | Bond Future | 6,391.4600 | 6.3915 | 6,398.6400 | 6.3986 | 0.112 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 02/11/2017 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 02/11/2017 | 133.88 | Put | Bond Future | 6,381.4600 | 6.3815 | 6,388.6400 | 6.3886 | 0.113 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | | | Bond Future | 129.8890 | 129.8890 | 129.8818 | 129.8818 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 2,401.0500 | 2.4010 | 2,408.1600 | 2.4082 | 0.296 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 2,421.0500 | 2.4210 | 2,428.1600 | 2.4282 | 0.294 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 2,411.0500 | 2.4110 | 2,418.1600 | 2.4182 | 0.295 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.20 | Put | Bond Future | 835.8800 | 0.8359 | 846.4300 | 0.8464 | 1.262 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | | | Bond Future | 132.3641 | 132.3641 | 132.3536 | 132.3536 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.19 | Put | Bond Future | 825.8800 | 0.8259 | 836.4300 | 0.8364 | 1.277 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | EL28 | 03/05/2018 | 133.18 | Put | Bond Future | 815.8800 | 0.8159 | 826.4300 | 0.8264 | 1.293 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.66 | Put | Bond Future | 246.2500 | 0.2463 | 615.7900 | 0.6158 | 150.067 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | | | Bond Future | 10.6999 | 76.9012 | 10.7601 | 76.5317 | 0.563 | 0.0000 | 0.0000 | 9,466 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.68 | Put | Bond Future | 122.6100 | 0.1226 | 492.1500 | 0.4922 | 301.395 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.67 | Put | Bond Future | 184.3900 | 0.1844 | 553.9300 | 0.5539 | 200.412 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 02/11/2017 | 10.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 1,122.3200 | 1.1223 | 745.6400 | 0.7456 | (33.563) | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | | | Bond Future | 10.8027 | 78.3158 | 10.8651 | 77.9391 | 0.578 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 1,181.5500 | 1.1816 | 804.8700 | 0.8049 | (31.880) | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 1,240.7000 | 1.2407 | 864.0200 | 0.8640 | (30.360) | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.22 | Call | Bond Future | 1,855.3500 | 1.8553 | 1,471.2400 | 1.4712 | (20.703) | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | | | Bond Future | 10.9031 | 75.9834 | 10.9678 | 75.5993 | 0.593 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.20 | Call | Bond Future | 1,740.2800 | 1.7403 | 1,356.1700 | 1.3562 | (22.072) | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | ES33 | 03/05/2018 | 11.21 | Call | Bond Future | 1,797.8500 | 1.7978 | 1,413.7400 | 1.4137 | (21.365) | 0 | 0 | 0 |
| 2017/09/11 | ES42 | 02/11/2017 | | | Bond Future | 10.9650 | 79.4662 | 11.0252 | 79.0507 | 0.549 | 0.0000 | 0.0000 | 7,957 |
| 2017/09/11 | ES42 | 01/02/2018 | | | Bond Future | 11.0650 | 80.9278 | 11.1273 | 80.5043 | 0.563 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ES42 | 03/05/2018 | | | Bond Future | 11.1676 | 78.1742 | 11.2322 | 77.7424 | 0.579 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | 572.45 | Call | GOVI | 86,260.0000 | 8.6260 | 63,100.0000 | 6.3100 | (26.849) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | 572.44 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | | | GOVI | 581.0760 | 581.0760 | 578.7600 | 578.7600 | (0.399) | 0.0000 | 0.0000 | 670 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | GOVI | 02/11/2017 | 572.46 | Call | GOVI | 86,160.0000 | 8.6160 | 63,000.0000 | 6.3000 | (26.880) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | 572.46 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | 572.45 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 02/11/2017 | 572.44 | Call | GOVI | 86,360.0000 | 8.6360 | 63,200.0000 | 6.3200 | (26.818) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | | | GOVI | 591.7650 | 591.7650 | 589.4050 | 589.4050 | (0.399) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 107,350.0000 | 10.7350 | 83,750.0000 | 8.3750 | (21.984) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 107,250.0000 | 10.7250 | 83,650.0000 | 8.3650 | (22.005) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 107,450.0000 | 10.7450 | 83,850.0000 | 8.3850 | (21.964) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.27 | Call | GOVI | 125,210.0000 | 12.5210 | 101,140.0000 | 10.1140 | (19.224) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.29 | Call | GOVI | 125,010.0000 | 12.5010 | 100,940.0000 | 10.0940 | (19.254) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | | | GOVI | 602.7910 | 602.7910 | 600.3840 | 600.3840 | (0.399) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.29 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.28 | Call | GOVI | 125,110.0000 | 12.5110 | 101,040.0000 | 10.1040 | (19.239) | 0 | 0 | 0 |
| 2017/09/11 | GOVI | 03/05/2018 | 590.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IGOV | 02/11/2017 | | | Index Future | 250.2530 | 250.2530 | 250.1350 | 250.1350 | (0.047) | 0.0000 | 0.0000 | 1,163 |
| 2017/09/11 | IGOV | 01/02/2018 | | | Index Future | 254.9450 | 254.9450 | 254.8250 | 254.8250 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IGOV | 03/05/2018 | | | Index Future | 259.8030 | 259.8030 | 259.6740 | 259.6740 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | ILBI | 02/11/2017 | | | Index Future | 709.6650 | 709.6650 | 709.6650 | 709.6650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6125 | 99.6125 | 99.6125 | 99.6125 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.7566 | 99.7566 | 99.7611 | 99.7611 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.6139 | 99.6139 | 99.6184 | 99.6184 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.6561 | 99.6561 | 99.6642 | 99.6642 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS01 | 20/09/2018 | | | Interest Rate Swap | 99.7107 | 99.7107 | 99.7148 | 99.7148 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.7880 | 99.7880 | 99.7921 | 99.7921 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 16/03/2018 | | | Interest Rate Swap | 98.8923 | 98.8923 | 98.8977 | 98.8977 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.3522 | 98.3522 | 98.3589 | 98.3589 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.1748 | 98.1748 | 98.1790 | 98.1790 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.4300 | 98.4300 | 98.4400 | 98.4400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 15/03/2019 | | | Interest Rate Swap | 98.7178 | 98.7178 | 98.7235 | 98.7235 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.0058 | 99.0058 | 99.0121 | 99.0121 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS02 | 20/09/2019 | | | Interest Rate Swap | 99.3175 | 99.3175 | 99.3229 | 99.3229 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.0699 | 95.0699 | 95.1166 | 95.1166 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.2219 | 94.2219 | 94.2795 | 94.2795 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.3496 | 93.3496 | 93.4168 | 93.4168 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.4652 | 93.4652 | 93.5416 | 93.5416 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.6087 | 95.6087 | 95.6902 | 95.6902 | 0.085 | 0.0000 | 0.0000 | 51 |
| 2017/09/11 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.6841 | 95.6841 | 95.7685 | 95.7685 | 0.088 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | IS05 | 21/06/2022 | | | Interest Rate Swap | 96.8396 | 96.8396 | 96.9267 | 96.9267 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.0158 | 99.0158 | 99.1024 | 99.1024 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 17/12/2025 | | | Interest Rate Swap | 93.3149 | 93.3149 | 93.4475 | 93.4475 | 0.142 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 16/03/2026 | | | Interest Rate Swap | 90.2786 | 90.2786 | 90.4180 | 90.4180 | 0.154 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 15/06/2026 | | | Interest Rate Swap | 88.9989 | 88.9989 | 89.1437 | 89.1437 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 21/09/2026 | | | Interest Rate Swap | 91.1687 | 91.1687 | 91.3183 | 91.3183 | 0.164 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 21/12/2026 | | | Interest Rate Swap | 94.9701 | 94.9701 | 95.1225 | 95.1225 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 15/03/2027 | | | Interest Rate Swap | 93.5019 | 93.5019 | 93.6601 | 93.6601 | 0.169 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 21/06/2027 | | | Interest Rate Swap | 95.5846 | 95.5846 | 95.7470 | 95.7470 | 0.170 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | IS10 | 20/09/2027 | | | Interest Rate Swap | 99.3357 | 99.3357 | 99.4973 | 99.4973 | 0.163 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.0100 | 92.9900 | 7.0100 | 92.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 18/10/2017 | | | Jibar Tradeable Future | 6.9000 | 93.1000 | 6.9000 | 93.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 15/11/2017 | | | Jibar Tradeable Future | 6.8800 | 93.1200 | 6.8800 | 93.1200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 6.7600 | 93.2400 | 6.7600 | 93.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 17/01/2018 | | | Jibar Tradeable Future | 6.7500 | 93.2500 | 6.7500 | 93.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 21/02/2018 | | | Jibar Tradeable Future | 6.6700 | 93.3300 | 6.6700 | 93.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 6.6600 | 93.3400 | 6.6600 | 93.3400 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017/09/11 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 6.5600 | 93.4400 | 6.5600 | 93.4400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 6.5500 | 93.4500 | 6.5500 | 93.4500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 6.5800 | 93.4200 | 6.5800 | 93.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 6.6400 | 93.3600 | 6.6400 | 93.3600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 6.7100 | 93.2900 | 6.7100 | 93.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | 8.56 | Call | Bond Future | 3,573.0300 | 3.5730 | 3,332.1400 | 3.3321 | (6.742) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | | | Bond Future | 7.7128 | 101.5984 | 7.7695 | 101.3550 | 0.735 | 0.0000 | 0.0000 | 57,230 |
| 2017/09/11 | R023 | 02/11/2017 | 8.56 | Put | Bond Future | 11.1300 | 0.0111 | 13.6300 | 0.0136 | 22.462 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | 8.58 | Put | Bond Future | 9.7800 | 0.0098 | 11.9700 | 0.0120 | 22.393 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | 8.57 | Call | Bond Future | 3,613.4400 | 3.6134 | 3,372.3900 | 3.3724 | (6.671) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | 8.57 | Put | Bond Future | 10.4400 | 0.0104 | 12.7800 | 0.0128 | 22.414 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 02/11/2017 | 8.58 | Call | Bond Future | 3,653.8700 | 3.6539 | 3,412.6700 | 3.4127 | (6.601) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 323.5400 | 0.3235 | 366.4300 | 0.3664 | 13.256 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | | | Bond Future | 7.7327 | 103.4673 | 7.7930 | 103.2189 | 0.780 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 2,718.6500 | 2.7187 | 2,514.0300 | 2.5140 | (7.527) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 331.0700 | 0.3311 | 374.8300 | 0.3748 | 13.218 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 2,751.1700 | 2.7512 | 2,545.6800 | 2.5457 | (7.469) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 2,686.4500 | 2.6864 | 2,482.7200 | 2.4827 | (7.584) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 338.9400 | 0.3389 | 383.5900 | 0.3836 | 13.173 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.27 | Call | Bond Future | 2,695.0100 | 2.6950 | 2,506.7900 | 2.5068 | (6.984) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | | | Bond Future | 7.7426 | 101.4651 | 7.8068 | 101.2116 | 0.829 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.27 | Put | Bond Future | 634.1400 | 0.6341 | 699.4500 | 0.6994 | 10.299 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.28 | Call | Bond Future | 2,723.0300 | 2.7230 | 2,533.9400 | 2.5339 | (6.944) | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.29 | Put | Bond Future | 613.4500 | 0.6134 | 677.0300 | 0.6770 | 10.364 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.28 | Put | Bond Future | 623.5900 | 0.6236 | 688.0300 | 0.6880 | 10.334 | 0 | 0 | 0 |
| 2017/09/11 | R023 | 03/05/2018 | 8.29 | Call | Bond Future | 2,751.4400 | 2.7514 | 2,561.4900 | 2.5615 | (6.904) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | 9.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | | | Bond Future | 9.5021 | 96.3665 | 9.5626 | 95.8798 | 0.636 | 0.0000 | 0.0000 | 22,815 |
| 2017/09/11 | R035 | 02/11/2017 | 9.60 | Call | Bond Future | 786.1600 | 0.7862 | 299.4500 | 0.2995 | (61.910) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | 9.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | 9.61 | Call | Bond Future | 865.9000 | 0.8659 | 379.1900 | 0.3792 | (56.209) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | 9.59 | Call | Bond Future | 706.3200 | 0.7063 | 219.6100 | 0.2196 | (68.908) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 02/11/2017 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 1,458.0600 | 1.4581 | 961.9000 | 0.9619 | (34.029) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | | | Bond Future | 9.5649 | 98.1392 | 9.6274 | 97.6430 | 0.653 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 1,302.1600 | 1.3022 | 806.0000 | 0.8060 | (38.103) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 1,380.1600 | 1.3802 | 884.0000 | 0.8840 | (35.949) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | | | Bond Future | 9.6230 | 95.4672 | 9.6876 | 94.9613 | 0.671 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.90 | Call | Bond Future | 2,142.1100 | 2.1421 | 1,636.1900 | 1.6362 | (23.618) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.91 | Call | Bond Future | 2,218.0700 | 2.2181 | 1,712.1500 | 1.7122 | (22.809) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.89 | Call | Bond Future | 2,066.0600 | 2.0661 | 1,560.1400 | 1.5601 | (24.487) | 0 | 0 | 0 |
| 2017/09/11 | R035 | 03/05/2018 | 9.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.89 | Put | Bond Future | 316.0100 | 0.3160 | 359.0900 | 0.3591 | 13.632 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.88 | Call | Bond Future | 3,513.5400 | 3.5135 | 3,177.0900 | 3.1771 | (9.576) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.75 | Put | Bond Future | 502.3000 | 0.5023 | 569.8500 | 0.5698 | 13.448 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | | | Bond Future | 8.4040 | 117.1368 | 8.4600 | 116.7558 | 0.666 | 0.0000 | 0.0000 | 170,142 |
| 2017/09/11 | R186 | 02/11/2017 | 8.75 | Call | Bond Future | 2,830.4500 | 2.8305 | 2,516.9700 | 2.5170 | (11.075) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.89 | Call | Bond Future | 3,568.0800 | 3.5681 | 3,230.1300 | 3.2301 | (9.471) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.88 | Put | Bond Future | 327.1200 | 0.3271 | 371.7000 | 0.3717 | 13.628 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.90 | Call | Bond Future | 3,623.0000 | 3.6230 | 3,283.6000 | 3.2836 | (9.368) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.90 | Put | Bond Future | 305.3300 | 0.3053 | 346.9600 | 0.3470 | 13.634 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.60 | Call | Bond Future | 2,117.6900 | 2.1177 | 1,839.1900 | 1.8392 | (13.151) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 8.60 | Put | Bond Future | 790.9500 | 0.7909 | 893.4800 | 0.8935 | 12.963 | 0 | 0 | 3,750 |
| 2017/09/11 | R186 | 02/11/2017 | 9.00 | Call | Bond Future | 4,184.7500 | 4.1848 | 3,832.7700 | 3.8328 | (8.411) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 02/11/2017 | 9.00 | Put | Bond Future | 213.9100 | 0.2139 | 242.9600 | 0.2430 | 13.580 | 0 | 0 | 5,000 |
| 2017/09/11 | R186 | 01/02/2018 | 9.00 | Call | Bond Future | 4,390.8200 | 4.3908 | 4,081.3700 | 4.0814 | (7.048) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 9.25 | Call | Bond Future | 5,666.9500 | 5.6670 | 5,328.8500 | 5.3288 | (5.966) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.50 | Put | Bond Future | 1,867.0800 | 1.8671 | 2,031.4700 | 2.0315 | 8.805 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 4,196.3700 | 4.1964 | 3,892.3900 | 3.8924 | (7.244) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R186 | 01/02/2018 | | | Bond Future | 8.4442 | 113.9915 | 8.5027 | 113.6029 | 0.692 | 0.0000 | 0.0000 | 198 |
| 2017/09/11 | R186 | 01/02/2018 | 7.75 | Put | Bond Future | 5,218.9300 | 5.2189 | 5,530.0500 | 5.5300 | 5.961 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 7.75 | Call | Bond Future | 465.6100 | 0.4656 | 388.1100 | 0.3881 | (16.645) | 0 | 0 | 1,460 |
| 2017/09/11 | R186 | 01/02/2018 | 8.50 | Call | Bond Future | 2,237.9900 | 2.2380 | 2,013.7600 | 2.0138 | (10.019) | 0 | 0 | 1,460 |
| 2017/09/11 | R186 | 01/02/2018 | 9.00 | Put | Bond Future | 766.7400 | 0.7667 | 845.9100 | 0.8459 | 10.326 | 0 | 0 | 6,200 |
| 2017/09/11 | R186 | 01/02/2018 | 8.75 | Put | Bond Future | 1,219.3400 | 1.2193 | 1,336.7600 | 1.3368 | 9.630 | 0 | 0 | 820 |
| 2017/09/11 | R186 | 01/02/2018 | 9.25 | Put | Bond Future | 463.0700 | 0.4631 | 513.5900 | 0.5136 | 10.910 | 0 | 0 | 820 |
| 2017/09/11 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 4,244.6900 | 4.2447 | 3,939.3100 | 3.9393 | (7.194) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 827.9200 | 0.8279 | 912.5600 | 0.9126 | 10.223 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.75 | Call | Bond Future | 3,232.6600 | 3.2327 | 2,961.4600 | 2.9615 | (8.389) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 812.2600 | 0.8123 | 895.5000 | 0.8955 | 10.248 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 4,293.2100 | 4.2932 | 3,986.4600 | 3.9865 | (7.145) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 796.8400 | 0.7968 | 878.7100 | 0.8787 | 10.274 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.91 | Put | Bond Future | 1,593.3700 | 1.5934 | 1,713.8800 | 1.7139 | 7.563 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.92 | Call | Bond Future | 4,362.6700 | 4.3627 | 4,085.4800 | 4.0855 | (6.354) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | | | Bond Future | 8.4838 | 116.1151 | 8.5449 | 115.7186 | 0.720 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.93 | Call | Bond Future | 4,405.4600 | 4.4055 | 4,127.0000 | 4.1270 | (6.321) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.93 | Put | Bond Future | 1,552.6100 | 1.5526 | 1,670.5800 | 1.6706 | 7.598 | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.91 | Call | Bond Future | 4,320.4000 | 4.3204 | 4,044.4800 | 4.0445 | (6.386) | 0 | 0 | 0 |
| 2017/09/11 | R186 | 03/05/2018 | 8.92 | Put | Bond Future | 1,572.7100 | 1.5727 | 1,691.9500 | 1.6919 | 7.582 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | 305.15 | Put | Bond Future | 3,831.1900 | 3.8312 | 3,854.5500 | 3.8545 | 0.610 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | | | Bond Future | 301.3188 | 301.3188 | 301.2954 | 301.2954 | (0.008) | 0.0000 | 0.0000 | 2,350 |
| 2017/09/11 | R197 | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | 305.17 | Put | Bond Future | 3,851.1900 | 3.8512 | 3,874.5500 | 3.8745 | 0.607 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | 305.16 | Put | Bond Future | 3,841.1900 | 3.8412 | 3,864.5500 | 3.8645 | 0.608 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 1,685.9700 | 1.6860 | 1,709.2800 | 1.7093 | 1.383 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | | | Bond Future | 299.9940 | 299.9940 | 299.9707 | 299.9707 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 1,675.9700 | 1.6760 | 1,699.2800 | 1.6993 | 1.391 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 1,665.9700 | 1.6660 | 1,689.2800 | 1.6893 | 1.399 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.46 | Call | Bond Future | 1,250.6200 | 1.2506 | 1,219.2200 | 1.2192 | (2.511) | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | | | Bond Future | 305.7106 | 305.7106 | 305.6792 | 305.6792 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.44 | Call | Bond Future | 1,270.6200 | 1.2706 | 1,239.2200 | 1.2392 | (2.471) | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.45 | Call | Bond Future | 1,260.6200 | 1.2606 | 1,229.2200 | 1.2292 | (2.491) | 0 | 0 | 0 |
| 2017/09/11 | R197 | 03/05/2018 | 304.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 02/11/2017 | 253.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 02/11/2017 | | | Bond Future | 240.5321 | 240.5321 | 240.5148 | 240.5148 | (0.007) | 0.0000 | 0.0000 | 28,647 |
| 2017/09/11 | R202 | 02/11/2017 | 253.89 | Put | Bond Future | 13,357.8900 | 13.3579 | 13,375.1700 | 13.3752 | 0.129 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 02/11/2017 | 253.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 02/11/2017 | 253.91 | Put | Bond Future | 13,377.8900 | 13.3779 | 13,395.1700 | 13.3952 | 0.129 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R202 | 02/11/2017 | 253.90 | Put | Bond Future | 13,367.8900 | | 13.3679 | 13,385.1700 | 13.3852 | 0.129 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 02/11/2017 | 253.91 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 7,722.2700 | | 7.7223 | 7,739.8500 | 7.7399 | 0.228 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | | | Bond Future | 241.3377 | | 241.3377 | 241.3201 | 241.3201 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 7,742.2700 | | 7.7423 | 7,759.8500 | 7.7599 | 0.227 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 7,732.2700 | | 7.7323 | 7,749.8500 | 7.7499 | 0.227 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.48 | Put | Bond Future | 1,543.5100 | | 1.5435 | 1,567.4000 | 1.5674 | 1.548 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.47 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | | | Bond Future | 245.9365 | | 245.9365 | 245.9126 | 245.9126 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.48 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.47 | Put | Bond Future | 1,533.5100 | | 1.5335 | 1,557.4000 | 1.5574 | 1.558 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.49 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R202 | 03/05/2018 | 247.49 | Put | Bond Future | 1,553.5100 | | 1.5535 | 1,577.4000 | 1.5774 | 1.538 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | 7.76 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | | | Bond Future | 6.7478 | | 104.3557 | 6.7950 | 104.3050 | 0.701 | 0.0000 | 0.0000 | 46,398 |
| 2017/09/11 | R204 | 02/11/2017 | 7.75 | Call | Bond Future | 1,067.9900 | | 1.0680 | 1,017.2400 | 1.0172 | (4.752) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | 7.75 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | 7.76 | Call | Bond Future | 1,078.5600 | | 1.0786 | 1,027.8100 | 1.0278 | (4.705) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | 7.74 | Call | Bond Future | 1,057.4100 | | 1.0574 | 1,006.6600 | 1.0067 | (4.799) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 02/11/2017 | 7.74 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 627.8900 | | 0.6279 | 579.4800 | 0.5795 | (7.710) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | | | Bond Future | 6.5402 | | 102.2373 | 6.6021 | 102.1850 | 0.947 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 612.3500 | | 0.6123 | 564.2100 | 0.5642 | (7.862) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 16.5800 | | 0.0166 | 20.6600 | 0.0207 | 24.608 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 15.4100 | | 0.0154 | 19.2200 | 0.0192 | 24.724 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 620.1100 | | 0.6201 | 571.8400 | 0.5718 | (7.784) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 15.9800 | | 0.0160 | 19.9300 | 0.0199 | 24.718 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.10 | Put | Bond Future | 15.2100 | | 0.0152 | 19.5900 | 0.0196 | 28.797 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | | | Bond Future | 6.1340 | | 104.1419 | 6.2224 | 104.0882 | 1.441 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.09 | Call | Bond Future | 593.9200 | | 0.5939 | 544.6900 | 0.5447 | (8.289) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.09 | Put | Bond Future | 15.5700 | | 0.0156 | 20.0500 | 0.0200 | 28.773 | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.10 | Call | Bond Future | 599.5800 | | 0.5996 | 550.2500 | 0.5502 | (8.227) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.08 | Call | Bond Future | 588.2700 | | 0.5883 | 539.1400 | 0.5391 | (8.352) | 0 | 0 | 0 |
| 2017/09/11 | R204 | 03/05/2018 | 7.08 | Put | Bond Future | 15.9400 | | 0.0159 | 20.5200 | 0.0205 | 28.733 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | 8.04 | Put | Bond Future | 0.0100 | | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | 8.03 | Call | Bond Future | 1,965.3600 | | 1.9654 | 1,846.0200 | 1.8460 | (6.072) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | | | Bond Future | 7.0362 | | 102.6775 | 7.0959 | 102.5581 | 0.848 | 0.0000 | 0.0000 | 41,067 |
| 2017/09/11 | R207 | 02/11/2017 | 8.04 | Call | Bond Future | 1,984.8900 | | 1.9849 | 1,865.5500 | 1.8656 | (6.012) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | 8.03 | Put | Bond Future | 0.0100 | | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | 8.05 | Call | Bond Future | 2,004.4100 | | 2.0044 | 1,885.0700 | 1.8851 | (5.954) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 02/11/2017 | 8.05 | Put | Bond Future | 0.0100 | | 0.0000 | 0.0200 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 58.4800 | | 0.0585 | 72.5700 | 0.0726 | 24.094 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 1,172.2900 | | 1.1723 | 1,064.7100 | 1.0647 | (9.177) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R207 | 01/02/2018 | | | Bond Future | 6.9749 | 100.9251 | 7.0431 | 100.8030 | 0.978 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 1,188.0000 | 1.1880 | 1,080.0100 | 1.0800 | (9.090) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 60.4200 | 0.0604 | 74.9200 | 0.0749 | 23.999 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 1,203.6400 | 1.2036 | 1,095.2200 | 1.0952 | (9.008) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 56.4700 | 0.0565 | 70.1300 | 0.0701 | 24.190 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.57 | Call | Bond Future | 1,164.7500 | 1.1647 | 1,061.5200 | 1.0615 | (8.863) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.56 | Put | Bond Future | 111.1400 | 0.1111 | 133.2100 | 0.1332 | 19.858 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | | | Bond Future | 6.8950 | 102.8052 | 6.9744 | 102.6804 | 1.150 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.58 | Call | Bond Future | 1,177.9700 | 1.1780 | 1,074.3400 | 1.0743 | (8.797) | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.58 | Put | Bond Future | 106.2400 | 0.1062 | 127.4900 | 0.1275 | 20.002 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.57 | Put | Bond Future | 108.5600 | 0.1086 | 130.2100 | 0.1302 | 19.943 | 0 | 0 | 0 |
| 2017/09/11 | R207 | 03/05/2018 | 7.56 | Call | Bond Future | 1,151.7900 | 1.1518 | 1,048.9800 | 1.0490 | (8.926) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | 8.19 | Call | Bond Future | 2,688.2700 | 2.6883 | 2,518.6100 | 2.5186 | (6.311) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | 8.18 | Put | Bond Future | 0.4600 | 0.0005 | 0.6400 | 0.0006 | 39.130 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | | | Bond Future | 7.2591 | 99.1867 | 7.3170 | 99.0169 | 0.798 | 0.0000 | 0.0000 | 32,186 |
| 2017/09/11 | R208 | 02/11/2017 | 8.20 | Call | Bond Future | 2,716.6100 | 2.7166 | 2,546.9300 | 2.5469 | (6.246) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | 8.20 | Put | Bond Future | 0.3700 | 0.0004 | 0.5200 | 0.0005 | 40.541 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | 8.19 | Put | Bond Future | 0.4100 | 0.0004 | 0.5800 | 0.0006 | 41.463 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 02/11/2017 | 8.18 | Call | Bond Future | 2,659.9200 | 2.6599 | 2,490.2700 | 2.4903 | (6.378) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 135.8300 | 0.1358 | 160.6300 | 0.1606 | 18.258 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | | | Bond Future | 7.2443 | 101.0113 | 7.3075 | 100.8378 | 0.873 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 1,759.7100 | 1.7597 | 1,611.6800 | 1.6117 | (8.412) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 139.8700 | 0.1399 | 165.3100 | 0.1653 | 18.188 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 1,782.5800 | 1.7826 | 1,633.9100 | 1.6339 | (8.340) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 1,736.9400 | 1.7369 | 1,589.5500 | 1.5896 | (8.486) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 144.0200 | 0.1440 | 170.1000 | 0.1701 | 18.109 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.77 | Call | Bond Future | 1,668.0800 | 1.6681 | 1,530.4000 | 1.5304 | (8.254) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | | | Bond Future | 7.2162 | 99.4919 | 7.2857 | 99.3147 | 0.963 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.77 | Put | Bond Future | 265.9000 | 0.2659 | 305.4500 | 0.3055 | 14.874 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.78 | Call | Bond Future | 1,687.7400 | 1.6877 | 1,549.4000 | 1.5494 | (8.197) | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.79 | Put | Bond Future | 255.1300 | 0.2551 | 293.3700 | 0.2934 | 14.988 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.78 | Put | Bond Future | 260.4700 | 0.2605 | 299.3600 | 0.2994 | 14.931 | 0 | 0 | 0 |
| 2017/09/11 | R208 | 03/05/2018 | 7.79 | Call | Bond Future | 1,707.4800 | 1.7075 | 1,568.4900 | 1.5685 | (8.140) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.54 | Call | Bond Future | 1,738.8400 | 1.7388 | 1,476.8900 | 1.4769 | (15.065) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.52 | Put | Bond Future | 1,308.4500 | 1.3084 | 1,461.1800 | 1.4612 | 11.673 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.00 | Put | Bond Future | 3,665.6900 | 3.6657 | 3,976.0600 | 3.9761 | 8.467 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 10.60 | Put | Bond Future | 43.1900 | 0.0432 | 47.9200 | 0.0479 | 10.952 | 0 | 0 | 1,300 |
| 2017/09/11 | R209 | 02/11/2017 | 9.75 | Call | Bond Future | 2,607.8300 | 2.6078 | 2,290.6600 | 2.2907 | (12.162) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 8.30 | Put | Bond Future | 8,635.7300 | 8.6357 | 9,037.8400 | 9.0378 | 4.656 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.88 | Put | Bond Future | 502.9600 | 0.5030 | 567.9000 | 0.5679 | 12.912 | 0 | 0 | 1,350 |
| 2017/09/11 | R209 | 02/11/2017 | | | Bond Future | 9.4672 | 72.8559 | 9.5277 | 72.4472 | 0.639 | 0.0000 | 0.0000 | 116,186 |
| 2017/09/11 | R209 | 02/11/2017 | 9.54 | Put | Bond Future | 1,247.2300 | 1.2472 | 1,394.0700 | 1.3941 | 11.773 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.52 | Call | Bond Future | 1,665.4300 | 1.6654 | 1,409.3700 | 1.4094 | (15.375) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 10.00 | Call | Bond Future | 3,837.4300 | 3.8374 | 3,474.2600 | 3.4743 | (9.464) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 10.00 | Put | Bond Future | 350.9000 | 0.3509 | 396.5200 | 0.3965 | 13.001 | 0 | 0 | 1,138 |
| 2017/09/11 | R209 | 02/11/2017 | 9.53 | Put | Bond Future | 1,277.5800 | 1.2776 | 1,427.3600 | 1.4274 | 11.724 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R209 | 02/11/2017 | 9.00 | Call | Bond Future | 385.7100 | 0.3857 | 287.2900 | 0.2873 | (25.517) | 0 | 0 | 2,248 |
| 2017/09/11 | R209 | 02/11/2017 | 10.60 | Call | Bond Future | 7,159.8100 | 7.1598 | 6,755.7500 | 6.7558 | (5.643) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.75 | Put | Bond Future | 725.1000 | 0.7251 | 816.7200 | 0.8167 | 12.635 | 0 | 0 | 6,500 |
| 2017/09/11 | R209 | 02/11/2017 | 8.30 | Call | Bond Future | 15.3400 | 0.0153 | 8.6600 | 0.0087 | (43.546) | 0 | 0 | 2,800 |
| 2017/09/11 | R209 | 02/11/2017 | 9.88 | Call | Bond Future | 3,226.6300 | 3.2266 | 2,882.7800 | 2.8828 | (10.657) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.53 | Call | Bond Future | 1,701.9200 | 1.7019 | 1,442.9100 | 1.4429 | (15.219) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.58 | Call | Bond Future | 1,890.8200 | 1.8908 | 1,617.3500 | 1.6174 | (14.463) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.58 | Put | Bond Future | 1,131.0700 | 1.1311 | 1,266.3900 | 1.2664 | 11.964 | 0 | 0 | 1,350 |
| 2017/09/11 | R209 | 02/11/2017 | 9.33 | Put | Bond Future | 1,999.0100 | 1.9990 | 2,210.8900 | 2.2109 | 10.599 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 02/11/2017 | 9.33 | Call | Bond Future | 1,057.9300 | 1.0579 | 861.0200 | 0.8610 | (18.613) | 0 | 0 | 1,350 |
| 2017/09/11 | R209 | 01/02/2018 | 10.10 | Call | Bond Future | 4,686.7600 | 4.6868 | 4,358.4100 | 4.3584 | (7.006) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 3,094.7000 | 3.0947 | 2,823.0000 | 2.8230 | (8.780) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 1,763.9600 | 1.7640 | 1,912.5300 | 1.9125 | 8.423 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 3,055.4700 | 3.0555 | 2,785.5300 | 2.7855 | (8.835) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | | | Bond Future | 9.5212 | 74.1961 | 9.5835 | 73.7794 | 0.654 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 1,711.6000 | 1.7116 | 1,856.6400 | 1.8566 | 8.474 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 3,016.2900 | 3.0163 | 2,748.1200 | 2.7481 | (8.891) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 10.10 | Put | Bond Future | 948.3700 | 0.9484 | 1,036.7600 | 1.0368 | 9.320 | 0 | 0 | 3,000 |
| 2017/09/11 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 1,737.7100 | 1.7377 | 1,884.5100 | 1.8845 | 8.448 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 10.00 | Call | Bond Future | 4,232.8400 | 4.2328 | 3,918.0600 | 3.9181 | (7.437) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 01/02/2018 | 10.00 | Put | Bond Future | 1,119.2200 | 1.1192 | 1,221.1800 | 1.2212 | 9.110 | 0 | 0 | 7,500 |
| 2017/09/11 | R209 | 03/05/2018 | 9.85 | Put | Bond Future | 2,307.6400 | 2.3076 | 2,457.4000 | 2.4574 | 6.490 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | | | Bond Future | 9.5741 | 72.4291 | 9.6383 | 72.0043 | 0.670 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | 9.85 | Call | Bond Future | 4,108.6400 | 4.1086 | 3,833.5600 | 3.8336 | (6.695) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | 9.86 | Call | Bond Future | 4,147.2000 | 4.1472 | 3,870.8100 | 3.8708 | (6.664) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | 9.86 | Put | Bond Future | 2,282.1900 | 2.2822 | 2,430.6400 | 2.4306 | 6.505 | 0 | 0 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | 9.84 | Call | Bond Future | 4,070.2300 | 4.0702 | 3,796.4700 | 3.7965 | (6.726) | 0 | 0 | 0 |
| 2017/09/11 | R209 | 03/05/2018 | 9.84 | Put | Bond Future | 2,333.3300 | 2.3333 | 2,484.4100 | 2.4844 | 6.475 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | 192.08 | Put | Bond Future | 6,684.1900 | 6.6842 | 6,698.1200 | 6.6981 | 0.208 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | | | Bond Future | 185.3958 | 185.3958 | 185.3819 | 185.3819 | (0.008) | 0.0000 | 0.0000 | 2,179 |
| 2017/09/11 | R210 | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | 192.07 | Put | Bond Future | 6,674.1900 | 6.6742 | 6,688.1200 | 6.6881 | 0.209 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 02/11/2017 | 192.09 | Put | Bond Future | 6,694.1900 | 6.6942 | 6,708.1200 | 6.7081 | 0.208 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | | | Bond Future | 188.8718 | 188.8718 | 188.8579 | 188.8579 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 3,488.1600 | 3.4882 | 3,502.1400 | 3.5021 | 0.401 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 3,508.1600 | 3.5082 | 3,522.1400 | 3.5221 | 0.398 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 3,498.1600 | 3.4982 | 3,512.1400 | 3.5121 | 0.400 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | 191.44 | Put | Bond Future | 1,391.8900 | 1.3919 | 1,410.8800 | 1.4109 | 1.364 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | | | Bond Future | 190.0481 | 190.0481 | 190.0291 | 190.0291 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | 191.46 | Put | Bond Future | 1,411.8900 | 1.4119 | 1,430.8800 | 1.4309 | 1.345 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/09/11 | R210 | 03/05/2018 | 191.45 | Put | Bond Future | 1,401.8900 | 1.4019 | 1,420.8800 | 1.4209 | 1.355 | 0 | 0 | 0 |
| 2017/09/11 | R210 | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | | | Bond Future | 151.1671 | 151.1671 | 151.2481 | 151.2481 | 0.054 | 0.0000 | 0.0000 | 4,057 |
| 2017/09/11 | R212 | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | 152.40 | Put | Bond Future | 1,232.9300 | 1.2329 | 1,151.8900 | 1.1519 | (6.573) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | 152.42 | Put | Bond Future | 1,252.9300 | 1.2529 | 1,171.8900 | 1.1719 | (6.468) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 02/11/2017 | 152.41 | Put | Bond Future | 1,242.9300 | 1.2429 | 1,161.8900 | 1.1619 | (6.520) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 2,747.0600 | 2.7471 | 2,664.2500 | 2.6643 | (3.014) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | | | Bond Future | 151.9629 | 151.9629 | 152.0458 | 152.0458 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 2,737.0600 | 2.7371 | 2,654.2500 | 2.6543 | (3.026) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 2,727.0600 | 2.7271 | 2,644.2500 | 2.6443 | (3.037) | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.30 | Call | Bond Future | 558.6900 | 0.5587 | 639.1700 | 0.6392 | 14.405 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | | | Bond Future | 154.8587 | 154.8587 | 154.9392 | 154.9392 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.28 | Call | Bond Future | 578.6900 | 0.5787 | 659.1700 | 0.6592 | 13.907 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.29 | Call | Bond Future | 568.6900 | 0.5687 | 649.1700 | 0.6492 | 14.152 | 0 | 0 | 0 |
| 2017/09/11 | R212 | 03/05/2018 | 154.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | 9.36 | Put | Bond Future | 709.2500 | 0.7092 | 793.6200 | 0.7936 | 11.896 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | | | Bond Future | 9.0969 | 85.2991 | 9.1524 | 84.9244 | 0.610 | 0.0000 | 0.0000 | 63,283 |
| 2017/09/11 | R213 | 02/11/2017 | 9.35 | Call | Bond Future | 2,419.5500 | 2.4196 | 2,131.5300 | 2.1315 | (11.904) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | 9.35 | Put | Bond Future | 729.4700 | 0.7295 | 816.0700 | 0.8161 | 11.872 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | 9.36 | Call | Bond Future | 2,465.1300 | 2.4651 | 2,174.8800 | 2.1749 | (11.774) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | 9.34 | Call | Bond Future | 2,374.3400 | 2.3743 | 2,088.5900 | 2.0886 | (12.035) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 02/11/2017 | 9.34 | Put | Bond Future | 750.1300 | 0.7501 | 839.0000 | 0.8390 | 11.847 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 3,222.3900 | 3.2224 | 2,961.8400 | 2.9618 | (8.086) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 1,474.4500 | 1.4744 | 1,597.4700 | 1.5975 | 8.343 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | | | Bond Future | 9.1506 | 86.8682 | 9.2080 | 86.4862 | 0.627 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 3,263.8400 | 3.2638 | 3,001.6800 | 3.0017 | (8.032) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 1,427.2800 | 1.4273 | 1,547.0600 | 1.5471 | 8.392 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 1,450.6100 | 1.4506 | 1,572.0000 | 1.5720 | 8.368 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 3,181.3700 | 3.1814 | 2,922.4500 | 2.9225 | (8.139) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.57 | Put | Bond Future | 1,925.9600 | 1.9260 | 2,050.7700 | 2.0508 | 6.480 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.56 | Call | Bond Future | 4,276.8600 | 4.2769 | 4,013.4200 | 4.0134 | (6.160) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | | | Bond Future | 9.1996 | 84.9370 | 9.2589 | 84.5475 | 0.645 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.57 | Call | Bond Future | 4,317.3800 | 4.3174 | 4,052.7200 | 4.0527 | (6.130) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.56 | Put | Bond Future | 1,948.7700 | 1.9488 | 2,074.8000 | 2.0748 | 6.467 | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.58 | Call | Bond Future | 4,358.0400 | 4.3580 | 4,092.1800 | 4.0922 | (6.100) | 0 | 0 | 0 |
| 2017/09/11 | R213 | 03/05/2018 | 9.58 | Put | Bond Future | 1,903.3700 | 1.9034 | 2,026.9800 | 2.0270 | 6.494 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 02/11/2017 | 9.60 | Call | Bond Future | 1,441.3400 | 1.4413 | 1,203.5700 | 1.2036 | (16.496) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|----------------|
| 2017/09/11 | R214 | 02/11/2017 | | | Bond Future | 9.6391 | | 72.2650 | 9.6995 | 71.8426 | 0.627 | 0.0000 | 0.0000 | 44,034 |
| 2017/09/11 | R214 | 02/11/2017 | 9.60 | Put | Bond Future | 1,716.6100 | | 1.7166 | 1,901.2500 | 1.9013 | 10.756 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 02/11/2017 | 9.58 | Call | Bond Future | 1,375.6700 | | 1.3757 | 1,144.2100 | 1.1442 | (16.825) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 02/11/2017 | 9.58 | Put | Bond Future | 1,792.5500 | | 1.7925 | 1,983.5000 | 1.9835 | 10.652 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 02/11/2017 | 9.59 | Put | Bond Future | 1,754.3000 | | 1.7543 | 1,942.0900 | 1.9421 | 10.705 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 02/11/2017 | 9.59 | Call | Bond Future | 1,408.2800 | | 1.4083 | 1,173.6600 | 1.1737 | (16.660) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 2,966.6000 | | 2.9666 | 2,697.5900 | 2.6976 | (9.068) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | | | Bond Future | 9.6965 | | 73.5943 | 9.7588 | 73.1638 | 0.642 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 2,889.3900 | | 2.8894 | 2,624.1300 | 2.6241 | (9.180) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 2,039.2500 | | 2.0393 | 2,204.5500 | 2.2046 | 8.106 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 1,980.3300 | | 1.9803 | 2,141.8800 | 2.1419 | 8.158 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 2,927.8800 | | 2.9279 | 2,660.7400 | 2.6607 | (9.124) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 2,009.6200 | | 2.0096 | 2,173.0400 | 2.1730 | 8.132 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.99 | Put | Bond Future | 2,520.9800 | | 2.5210 | 2,680.1500 | 2.6801 | 6.314 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | | | Bond Future | 9.7496 | | 71.6694 | 9.8137 | 71.2305 | 0.657 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.98 | Call | Bond Future | 4,106.5000 | | 4.1065 | 3,828.1500 | 3.8281 | (6.778) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.98 | Put | Bond Future | 2,548.3300 | | 2.5483 | 2,708.8700 | 2.7089 | 6.300 | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.99 | Call | Bond Future | 4,145.5100 | | 4.1455 | 3,865.7900 | 3.8658 | (6.748) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.97 | Call | Bond Future | 4,067.8700 | | 4.0679 | 3,790.8800 | 3.7909 | (6.809) | 0 | 0 | 0 |
| 2017/09/11 | R214 | 03/05/2018 | 9.97 | Put | Bond Future | 2,576.1700 | | 2.5762 | 2,738.0700 | 2.7381 | 6.285 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | 9.65 | Call | Bond Future | 1,704.4200 | | 1.7044 | 1,417.7100 | 1.4177 | (16.822) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | 9.66 | Put | Bond Future | 2,376.5000 | | 2.3765 | 2,620.1800 | 2.6202 | 10.254 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | | | Bond Future | 9.7307 | | 92.1070 | 9.7911 | 91.5726 | 0.621 | 0.0000 | 0.0000 | 81,327 |
| 2017/09/11 | R248 | 02/11/2017 | 9.65 | Put | Bond Future | 2,426.4000 | | 2.4264 | 2,674.0100 | 2.6740 | 10.205 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | 9.66 | Call | Bond Future | 1,744.5800 | | 1.7446 | 1,453.9400 | 1.4539 | (16.660) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | 9.64 | Call | Bond Future | 1,664.8100 | | 1.6648 | 1,382.0400 | 1.3820 | (16.985) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 02/11/2017 | 9.64 | Put | Bond Future | 2,477.0100 | | 2.4770 | 2,728.5600 | 2.7286 | 10.155 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 2,786.0100 | | 2.7860 | 2,997.5100 | 2.9975 | 7.592 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 3,687.8700 | | 3.6879 | 3,357.0800 | 3.3571 | (8.970) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | | | Bond Future | 9.7909 | | 93.8013 | 9.8532 | 93.2567 | 0.637 | 0.0000 | 0.0000 | 170 |
| 2017/09/11 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 3,735.4600 | | 3.7355 | 3,402.3900 | 3.4024 | (8.916) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 2,824.7200 | | 2.8247 | 3,038.5000 | 3.0385 | 7.568 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 3,783.3400 | | 3.7833 | 3,447.9900 | 3.4480 | (8.864) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 2,747.7500 | | 2.7477 | 2,956.9700 | 2.9570 | 7.614 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.06 | Call | Bond Future | 5,276.8600 | | 5.2769 | 4,927.5800 | 4.9276 | (6.619) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.05 | Put | Bond Future | 3,492.2100 | | 3.4922 | 3,699.8300 | 3.6998 | 5.945 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | | | Bond Future | 9.8468 | | 91.1119 | 9.9110 | 90.5567 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.07 | Call | Bond Future | 5,325.0600 | | 5.3251 | 4,974.1100 | 4.9741 | (6.591) | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.07 | Put | Bond Future | 3,421.0600 | | 3.4211 | 3,625.3300 | 3.6253 | 5.971 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.06 | Put | Bond Future | 3,456.6200 | | 3.4566 | 3,662.5600 | 3.6626 | 5.958 | 0 | 0 | 0 |
| 2017/09/11 | R248 | 03/05/2018 | 10.05 | Call | Bond Future | 5,228.5500 | | 5.2286 | 4,880.9500 | 4.8810 | (6.648) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | | 1068465 |