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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2017 TO 06/12/2017

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017/12/06 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 4,947.2300 | 4.9472 | 5,490.4400 | 5.4904 | 10.980 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | | | Bond Future | 128.9428 | 128.9428 | 128.3996 | 128.3996 | (0.421) | 0.0000 | 0.0000 | 1,070 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 4,937.2300 | 4.9372 | 5,480.4400 | 5.4804 | 11.002 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 4,957.2300 | 4.9572 | 5,500.4400 | 5.5004 | 10.958 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.20 | Put | Bond Future | 1,841.4000 | 1.8414 | 2,393.6500 | 2.3937 | 29.991 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | | | Bond Future | 131.3586 | 131.3586 | 130.8064 | 130.8064 | (0.420) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.22 | Put | Bond Future | 1,861.4000 | 1.8614 | 2,413.6500 | 2.4137 | 29.669 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.21 | Put | Bond Future | 1,851.4000 | 1.8514 | 2,403.6500 | 2.4037 | 29.829 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | | | Bond Future | 133.8305 | 133.8305 | 133.2656 | 133.2656 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.65 | Put | Bond Future | 2,819.4900 | 2.8195 | 3,384.4400 | 3.3844 | 20.037 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.67 | Put | Bond Future | 2,839.4900 | 2.8395 | 3,404.4400 | 3.4044 | 19.896 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.66 | Put | Bond Future | 2,829.4900 | 2.8295 | 3,394.4400 | 3.3944 | 19.966 | 0 | 0 | 0 |
| 2017/12/06 | 2025 | 02/08/2018 | 136.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2029 | 01/02/2018 | | | Bond Future | 99.3979 | 99.3979 | 99.4060 | 99.4060 | 0.008 | 0.0000 | 0.0000 | 1,370 |
| 2017/12/06 | 2029 | 03/05/2018 | | | Bond Future | 100.2421 | 100.2421 | 100.2513 | 100.2513 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2029 | 02/08/2018 | | | Bond Future | 102.1624 | 102.1624 | 102.1701 | 102.1701 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 1,807.6300 | 1.8076 | 1,792.9500 | 1.7929 | (0.812) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | | | Bond Future | 9.6670 | 88.4484 | 9.6647 | 88.4631 | (0.024) | 0.0000 | 0.0000 | 70,819 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 1,873.8300 | 1.8738 | 1,859.1500 | 1.8591 | (0.783) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 1,940.0900 | 1.9401 | 1,925.4100 | 1.9254 | (0.757) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | | | Bond Future | 9.7417 | 90.0987 | 9.7392 | 90.1145 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.49 | Put | Bond Future | 1,611.8500 | 1.6119 | 1,596.0300 | 1.5960 | (0.981) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.51 | Put | Bond Future | 1,482.2800 | 1.4823 | 1,466.4600 | 1.4665 | (1.067) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.50 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 03/05/2018 | 9.50 | Put | Bond Future | 1,547.0300 | 1.5470 | 1,531.2100 | 1.5312 | (1.023) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | 9.46 | Put | Bond Future | 2,254.6900 | 2.2547 | 2,240.7700 | 2.2408 | (0.617) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | | | Bond Future | 9.8166 | 87.8013 | 9.8144 | 87.8152 | (0.023) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 2030 | 02/08/2018 | 9.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | 9.47 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | 9.45 | Put | Bond Future | 2,319.0300 | 2.3190 | 2,305.1100 | 2.3051 | (0.600) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | 9.47 | Put | Bond Future | 2,190.4000 | 2.1904 | 2,176.4800 | 2.1765 | (0.636) | 0 | 0 | 0 |
| 2017/12/06 | 2030 | 02/08/2018 | 9.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 1,008.0100 | 1.0080 | 1,102.3000 | 1.1023 | 9.354 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 3,077.9900 | 3.0780 | 3,155.1300 | 3.1551 | 2.506 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.20 | Call | Bond Future | 374.8900 | 0.3749 | 438.5800 | 0.4386 | 16.989 | 0 | 0 | 7,500 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.45 | Put | Bond Future | 3,577.0400 | 3.5770 | 3,647.0300 | 3.6470 | 1.957 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.40 | Put | Bond Future | 3,843.2300 | 3.8432 | 3,909.1200 | 3.9091 | 1.714 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | | | Bond Future | 9.8490 | 90.8352 | 9.8466 | 90.8517 | (0.024) | 0.0000 | 0.0000 | 45,020 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 1,032.1600 | 1.0322 | 1,127.0500 | 1.1270 | 9.193 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 2,983.6400 | 2.9836 | 3,062.0000 | 3.0620 | 2.626 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.30 | Put | Bond Future | 4,407.3000 | 4.4073 | 4,464.1700 | 4.4642 | 1.290 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.30 | Call | Bond Future | 507.7300 | 0.5077 | 581.1300 | 0.5811 | 14.457 | 0 | 0 | 7,800 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 3,030.5900 | 3.0306 | 3,108.3500 | 3.1083 | 2.566 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 984.2300 | 0.9842 | 1,077.9000 | 1.0779 | 9.517 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.20 | Put | Bond Future | 5,011.2300 | 5.0112 | 5,058.3900 | 5.0584 | 0.941 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.45 | Call | Bond Future | 767.0800 | 0.7671 | 853.6000 | 0.8536 | 11.279 | 0 | 0 | 750 |
| 2017/12/06 | 2032 | 01/02/2018 | 9.40 | Call | Bond Future | 672.1200 | 0.6721 | 754.5400 | 0.7545 | 12.263 | 0 | 0 | 6,800 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.70 | Call | Bond Future | 2,347.3000 | 2.3473 | 2,660.5600 | 2.6606 | 13.346 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.71 | Put | Bond Future | 3,835.1600 | 3.8352 | 4,131.2200 | 4.1312 | 7.720 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | | | Bond Future | 9.9225 | 88.3730 | 9.9199 | 88.3906 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.70 | Put | Bond Future | 3,874.6500 | 3.8746 | 4,170.2800 | 4.1703 | 7.630 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.71 | Call | Bond Future | 2,377.2700 | 2.3773 | 2,690.9600 | 2.6910 | 13.195 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.72 | Call | Bond Future | 2,407.4700 | 2.4075 | 2,721.5600 | 2.7216 | 13.046 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 03/05/2018 | 9.72 | Put | Bond Future | 3,795.9700 | 3.7960 | 4,092.4300 | 4.0924 | 7.810 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.66 | Put | Bond Future | 5,221.3200 | 5.2213 | 5,316.0500 | 5.3161 | 1.814 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.67 | Call | Bond Future | 2,979.8400 | 2.9798 | 3,090.5500 | 3.0906 | 3.715 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | | | Bond Future | 9.9938 | 90.0487 | 9.9914 | 90.0645 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.68 | Call | Bond Future | 3,009.3100 | 3.0093 | 3,120.1800 | 3.1202 | 3.684 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.68 | Put | Bond Future | 5,141.4300 | 5.1414 | 5,236.4700 | 5.2365 | 1.849 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.66 | Call | Bond Future | 2,950.8000 | 2.9508 | 3,061.3600 | 3.0614 | 3.747 | 0 | 0 | 0 |
| 2017/12/06 | 2032 | 02/08/2018 | 9.67 | Put | Bond Future | 5,181.1200 | 5.1811 | 5,276.0000 | 5.2760 | 1.831 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | | | Bond Future | 102.5595 | 102.5595 | 102.5024 | 102.5024 | (0.056) | 0.0000 | 0.0000 | 5,283 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 7,080.4600 | 7.0805 | 7,137.5800 | 7.1376 | 0.807 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 7,100.4600 | 7.1005 | 7,157.5800 | 7.1576 | 0.804 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 7,090.4600 | 7.0905 | 7,147.5800 | 7.1476 | 0.806 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | 107.71 | Put | Bond Future | 4,317.5800 | 4.3176 | 4,374.7900 | 4.3748 | 1.325 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | | | Bond Future | 103.3924 | 103.3924 | 103.3352 | 103.3352 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | 107.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | 107.70 | Put | Bond Future | 4,307.5800 | 4.3076 | 4,364.7900 | 4.3648 | 1.328 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | 107.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 2033 | 03/05/2018 | 107.69 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 03/05/2018 | 107.69 | Put | Bond Future | 4,297.5800 | | 4.2976 | 4,354.7900 | 4.3548 | 1.331 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.94 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | | | Bond Future | 105.3731 | | 105.3731 | 105.3131 | 105.3131 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.92 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.92 | Put | Bond Future | 4,546.8600 | | 4.5469 | 4,606.8700 | 4.6069 | 1.320 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.94 | Put | Bond Future | 4,566.8600 | | 4.5669 | 4,626.8700 | 4.6269 | 1.314 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.93 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2033 | 02/08/2018 | 109.93 | Put | Bond Future | 4,556.8600 | | 4.5569 | 4,616.8700 | 4.6169 | 1.317 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 3,122.8400 | | 3.1228 | 3,294.9000 | 3.2949 | 5.510 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | | | Bond Future | 10.0723 | | 86.9444 | 10.0751 | 86.9235 | 0.028 | 0.0000 | 0.0000 | 53,670 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.88 | Put | Bond Future | 2,830.7700 | | 2.8308 | 3,006.5300 | 3.0065 | 6.209 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.88 | Call | Bond Future | 1,366.1900 | | 1.3662 | 1,520.9800 | 1.5210 | 11.330 | 0 | 0 | 2,000 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 1,193.3300 | | 1.1933 | 1,344.4200 | 1.3444 | 12.661 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 3,173.3700 | | 3.1734 | 3,344.6100 | 3.3446 | 5.396 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 1,221.0600 | | 1.2211 | 1,372.8100 | 1.3728 | 12.428 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 3,072.8200 | | 3.0728 | 3,245.5400 | 3.2455 | 5.621 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 1,166.0000 | | 1.1660 | 1,316.2700 | 1.3163 | 12.888 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 10.32 | Call | Bond Future | 3,076.2600 | | 3.0763 | 3,226.9700 | 3.2270 | 4.899 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 10.32 | Put | Bond Future | 1,244.5600 | | 1.2446 | 1,416.2400 | 1.4162 | 13.794 | 0 | 0 | 2,000 |
| 2017/12/06 | 2037 | 01/02/2018 | 10.72 | Call | Bond Future | 5,174.0700 | | 5.1741 | 5,276.3500 | 5.2763 | 1.977 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 01/02/2018 | 10.72 | Put | Bond Future | 510.5600 | | 0.5106 | 633.8100 | 0.6338 | 24.140 | 0 | 0 | 2,000 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.99 | Call | Bond Future | 2,941.3800 | | 2.9414 | 3,211.4700 | 3.2115 | 9.182 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.97 | Put | Bond Future | 4,197.1800 | | 4.1972 | 4,487.4800 | 4.4875 | 6.917 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | | | Bond Future | 10.1463 | | 88.5666 | 10.1491 | 88.5461 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.99 | Put | Bond Future | 4,113.6100 | | 4.1136 | 4,404.1700 | 4.4042 | 7.063 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.97 | Call | Bond Future | 2,873.2200 | | 2.8732 | 3,143.0500 | 3.1431 | 9.391 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.98 | Put | Bond Future | 4,155.1200 | | 4.1551 | 4,445.5600 | 4.4456 | 6.990 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 03/05/2018 | 9.98 | Call | Bond Future | 2,907.0800 | | 2.9071 | 3,177.0500 | 3.1770 | 9.287 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.96 | Put | Bond Future | 5,392.7600 | | 5.3928 | 5,649.9100 | 5.6499 | 4.768 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.95 | Call | Bond Future | 3,418.6200 | | 3.4186 | 3,652.3300 | 3.6523 | 6.836 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | | | Bond Future | 10.2208 | | 85.9899 | 10.2239 | 85.9669 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.96 | Call | Bond Future | 3,451.4200 | | 3.4514 | 3,685.5300 | 3.6855 | 6.783 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.95 | Put | Bond Future | 5,435.7600 | | 5.4358 | 5,692.5100 | 5.6925 | 4.723 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.97 | Call | Bond Future | 3,484.6700 | | 3.4847 | 3,718.8800 | 3.7189 | 6.721 | 0 | 0 | 0 |
| 2017/12/06 | 2037 | 02/08/2018 | 9.97 | Put | Bond Future | 5,350.3100 | | 5.3503 | 5,607.5600 | 5.6076 | 4.808 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 16,048.6100 | | 16.0486 | 13,707.6400 | 13.7076 | (14.587) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | | | Bond Future | 120.9014 | | 120.9014 | 123.2424 | 123.2424 | 1.936 | 0.0000 | 0.0000 | 19,043 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 16,038.6100 | | 16.0386 | 13,697.6400 | 13.6976 | (14.596) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 16,028.6100 | | 16.0286 | 13,687.6400 | 13.6876 | (14.605) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | 132.28 | Put | Bond Future | 9,113.4900 | | 9.1135 | 6,727.5500 | 6.7275 | (26.180) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | 132.27 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | | | Bond Future | 123.1665 | | 123.1665 | 125.5525 | 125.5525 | 1.937 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 2038 | 03/05/2018 | 132.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | 132.27 | Put | Bond Future | 9,103.4900 | 9.1035 | 6,717.5500 | 6.7175 | (26.209) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 03/05/2018 | 132.29 | Put | Bond Future | 9,123.4900 | 9.1235 | 6,737.5500 | 6.7375 | (26.152) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.55 | Put | Bond Future | 9,074.0500 | 9.0740 | 6,644.3900 | 6.6444 | (26.776) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | | | Bond Future | 125.4759 | 125.4759 | 127.9056 | 127.9056 | 1.936 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.54 | Put | Bond Future | 9,064.0500 | 9.0640 | 6,634.3900 | 6.6344 | (26.805) | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2038 | 02/08/2018 | 134.53 | Put | Bond Future | 9,054.0500 | 9.0540 | 6,624.3900 | 6.6244 | (26.835) | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 1,213.7200 | 1.2137 | 1,365.5200 | 1.3655 | 12.507 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | | | Bond Future | 10.1729 | 89.9177 | 10.1705 | 89.9365 | (0.023) | 0.0000 | 0.0000 | 26,023 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 1,158.1600 | 1.1582 | 1,308.1000 | 1.3081 | 12.946 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 3,631.8100 | 3.6318 | 3,762.9700 | 3.7630 | 3.611 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 3,576.0000 | 3.5760 | 3,708.1100 | 3.7081 | 3.694 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 3,520.6200 | 3.5206 | 3,653.6400 | 3.6536 | 3.778 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 1,185.7900 | 1.1858 | 1,336.6800 | 1.3367 | 12.725 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.08 | Put | Bond Future | 4,439.6200 | 4.4396 | 4,732.6400 | 4.7326 | 6.600 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | | | Bond Future | 10.2478 | 91.5954 | 10.2452 | 91.6153 | (0.025) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.07 | Call | Bond Future | 3,065.1500 | 3.0651 | 3,377.8300 | 3.3778 | 10.201 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.07 | Put | Bond Future | 4,484.5200 | 4.4845 | 4,777.2600 | 4.7773 | 6.528 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.08 | Call | Bond Future | 3,101.0800 | 3.1011 | 3,414.0400 | 3.4140 | 10.092 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.00 | Put | Bond Future | 4,807.7700 | 4.8078 | 5,097.2400 | 5.0972 | 6.021 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.00 | Call | Bond Future | 2,819.3100 | 2.8193 | 3,128.7200 | 3.1287 | 10.975 | 0 | 0 | 1,500 |
| 2017/12/06 | 2040 | 03/05/2018 | 9.00 | Put | Bond Future | 11,400.7400 | 11.4007 | 11,532.0000 | 11.5320 | 1.151 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 9.00 | Call | Bond Future | 609.1800 | 0.6092 | 760.3800 | 0.7604 | 24.820 | 0 | 0 | 1,500 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.06 | Call | Bond Future | 3,029.2100 | 3.0292 | 3,341.5900 | 3.3416 | 10.312 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 03/05/2018 | 10.06 | Put | Bond Future | 4,529.5200 | 4.5295 | 4,821.9600 | 4.8220 | 6.456 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.03 | Put | Bond Future | 5,960.1400 | 5.9601 | 6,222.9000 | 6.2229 | 4.409 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.04 | Call | Bond Future | 3,667.9700 | 3.6680 | 3,949.1100 | 3.9491 | 7.665 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | | | Bond Future | 10.3230 | 88.8257 | 10.3207 | 88.8438 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.05 | Call | Bond Future | 3,702.9300 | 3.7029 | 3,984.3200 | 3.9843 | 7.599 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.05 | Put | Bond Future | 5,867.9300 | 5.8679 | 6,131.2000 | 6.1312 | 4.487 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.03 | Call | Bond Future | 3,633.1700 | 3.6332 | 3,914.0500 | 3.9140 | 7.731 | 0 | 0 | 0 |
| 2017/12/06 | 2040 | 02/08/2018 | 10.04 | Put | Bond Future | 5,913.9000 | 5.9139 | 6,176.9200 | 6.1769 | 4.447 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 3,715.0000 | 3.7150 | 3,876.6400 | 3.8766 | 4.351 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 1,122.4600 | 1.1225 | 1,260.7600 | 1.2608 | 12.321 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | | | Bond Future | 10.2117 | 86.9034 | 10.2146 | 86.8808 | 0.028 | 0.0000 | 0.0000 | 22,082 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 1,149.5100 | 1.1495 | 1,288.6000 | 1.2886 | 12.100 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 3,772.3900 | 3.7724 | 3,933.2400 | 3.9332 | 4.264 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 1,176.9800 | 1.1770 | 1,316.9600 | 1.3170 | 11.893 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 3,658.1800 | 3.6582 | 3,820.7100 | 3.8207 | 4.443 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | 10.10 | Call | Bond Future | 3,074.8100 | 3.0748 | 3,378.8500 | 3.3788 | 9.888 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | 10.09 | Put | Bond Future | 4,606.1900 | 4.6062 | 4,932.1400 | 4.9321 | 7.076 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | | | Bond Future | 10.2847 | 88.5248 | 10.2875 | 88.5027 | 0.027 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 2044 | 03/05/2018 | 10.11 | Call | Bond Future | 3,110.9500 | 3.1110 | 3,415.1500 | 3.4151 | 9.778 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | 10.11 | Put | Bond Future | 4,515.0500 | 4.5150 | 4,841.3500 | 4.8413 | 7.227 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | 10.10 | Put | Bond Future | 4,560.4500 | 4.5605 | 4,886.5900 | 4.8866 | 7.151 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 03/05/2018 | 10.09 | Call | Bond Future | 3,038.8900 | 3.0389 | 3,342.7400 | 3.3427 | 9.999 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.07 | Call | Bond Future | 3,693.1300 | 3.6931 | 3,967.3900 | 3.9674 | 7.426 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | | | Bond Future | 10.3581 | 85.8220 | 10.3612 | 85.7973 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.05 | Call | Bond Future | 3,623.8500 | 3.6238 | 3,897.5000 | 3.8975 | 7.551 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.05 | Put | Bond Future | 6,092.3500 | 6.0924 | 6,390.7000 | 6.3907 | 4.897 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.07 | Put | Bond Future | 5,997.7100 | 5.9977 | 6,296.6700 | 6.2967 | 4.985 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.06 | Call | Bond Future | 3,658.5400 | 3.6585 | 3,932.3700 | 3.9324 | 7.485 | 0 | 0 | 0 |
| 2017/12/06 | 2044 | 02/08/2018 | 10.06 | Put | Bond Future | 6,045.0200 | 6.0450 | 6,343.5500 | 6.3436 | 4.938 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 16,959.4600 | 16.9595 | 17,401.0300 | 17.4010 | 2.604 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | | | Bond Future | 115.9605 | 115.9605 | 115.5190 | 115.5190 | (0.381) | 0.0000 | 0.0000 | 21,177 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 16,949.4600 | 16.9495 | 17,391.0300 | 17.3910 | 2.605 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 16,939.4600 | 16.9395 | 17,381.0300 | 17.3810 | 2.607 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | | | Bond Future | 116.5333 | 116.5333 | 116.0846 | 116.0846 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.93 | Put | Bond Future | 11,396.6500 | 11.3966 | 11,845.4300 | 11.8454 | 3.938 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.95 | Put | Bond Future | 11,416.6500 | 11.4166 | 11,865.4300 | 11.8654 | 3.931 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 03/05/2018 | 127.94 | Put | Bond Future | 11,406.6500 | 11.4066 | 11,855.4300 | 11.8554 | 3.934 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.78 | Put | Bond Future | 10,014.2400 | 10.0142 | 10,473.4400 | 10.4734 | 4.585 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | | | Bond Future | 118.7658 | 118.7658 | 118.3066 | 118.3066 | (0.387) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.78 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.77 | Put | Bond Future | 10,004.2400 | 10.0042 | 10,463.4400 | 10.4634 | 4.590 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.79 | Put | Bond Future | 10,024.2400 | 10.0242 | 10,483.4400 | 10.4834 | 4.581 | 0 | 0 | 0 |
| 2017/12/06 | 2046 | 02/08/2018 | 128.77 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 19,529.3000 | 19.5293 | 18,990.8200 | 18.9908 | (2.757) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | | | Bond Future | 120.7007 | 120.7007 | 121.2392 | 121.2392 | 0.446 | 0.0000 | 0.0000 | 24,130 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 19,549.3000 | 19.5493 | 19,010.8200 | 19.0108 | (2.754) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 19,539.3000 | 19.5393 | 19,000.8200 | 19.0008 | (2.756) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.62 | Put | Bond Future | 12,657.9500 | 12.6580 | 12,108.0200 | 12.1080 | (4.345) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | | | Bond Future | 122.9620 | 122.9620 | 123.5120 | 123.5120 | 0.447 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.61 | Put | Bond Future | 12,647.9500 | 12.6480 | 12,098.0200 | 12.0980 | (4.348) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.63 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 03/05/2018 | 135.63 | Put | Bond Future | 12,667.9500 | 12.6680 | 12,118.0200 | 12.1180 | (4.341) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | 2050 | 02/08/2018 | 137.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | 137.54 | Put | Bond Future | 13,955.5900 | 13.9556 | 13,397.2400 | 13.3972 | (4.001) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | 137.52 | Put | Bond Future | 13,935.5900 | 13.9356 | 13,377.2400 | 13.3772 | (4.007) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | | | Bond Future | 123.5844 | 123.5844 | 124.1428 | 124.1428 | 0.452 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | 137.53 | Put | Bond Future | 13,945.5900 | 13.9456 | 13,387.2400 | 13.3872 | (4.004) | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | 137.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 2050 | 02/08/2018 | 137.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL37 | 01/02/2018 | | | Index Future | 556.1740 | 556.1740 | 555.5800 | 555.5800 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL37 | 03/05/2018 | | | Index Future | 566.5520 | 566.5520 | 565.9520 | 565.9520 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL37 | 02/08/2018 | | | Index Future | 577.2960 | 577.2960 | 576.6700 | 576.6700 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL7T | 01/02/2018 | | | Index Future | 634.5620 | 634.5620 | 634.5880 | 634.5880 | 0.004 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL7T | 03/05/2018 | | | Index Future | 646.4030 | 646.4030 | 646.4350 | 646.4350 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | AL7T | 02/08/2018 | | | Index Future | 658.6620 | 658.6620 | 658.6780 | 658.6780 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | ALBI | 01/02/2018 | | | Index Future | 572.3110 | 572.3110 | 572.1930 | 572.1930 | (0.021) | 0.0000 | 0.0000 | 760 |
| 2017/12/06 | ALBI | 03/05/2018 | | | Index Future | 582.9900 | 582.9900 | 582.8750 | 582.8750 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | ALBI | 02/08/2018 | | | Index Future | 594.0460 | 594.0460 | 593.9140 | 593.9140 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C048 | 28/02/2048 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | CS26 | 02/04/2026 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | | | Bond Future | 126.8528 | 126.8528 | 126.8709 | 126.8709 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 5,437.1800 | 5.4372 | 5,419.1000 | 5.4191 | (0.333) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 5,457.1800 | 5.4572 | 5,439.1000 | 5.4391 | (0.331) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 5,447.1800 | 5.4472 | 5,429.1000 | 5.4291 | (0.332) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.20 | Put | Bond Future | 5,729.9600 | 5.7300 | 5,710.5200 | 5.7105 | (0.339) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | | | Bond Future | 127.4700 | 127.4700 | 127.4895 | 127.4895 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.19 | Put | Bond Future | 5,719.9600 | 5.7200 | 5,700.5200 | 5.7005 | (0.340) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 03/05/2018 | 133.18 | Put | Bond Future | 5,709.9600 | 5.7100 | 5,690.5200 | 5.6905 | (0.340) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | | | Bond Future | 129.9120 | 129.9120 | 129.9297 | 129.9297 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.93 | Put | Bond Future | 5,018.0000 | 5.0180 | 5,000.2600 | 5.0003 | (0.354) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.95 | Put | Bond Future | 5,038.0000 | 5.0380 | 5,020.2600 | 5.0203 | (0.352) | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | EL28 | 02/08/2018 | 134.94 | Put | Bond Future | 5,028.0000 | 5.0280 | 5,010.2600 | 5.0103 | (0.353) | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 1,094.2200 | 1.0942 | 1,101.8600 | 1.1019 | 0.698 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | | | Bond Future | 11.1869 | 76.0400 | 11.1883 | 76.0324 | 0.012 | 0.0000 | 0.0000 | 9,466 |
| 2017/12/06 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 1,153.4500 | 1.1534 | 1,161.0900 | 1.1611 | 0.662 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 1,035.0700 | 1.0351 | 1,042.7100 | 1.0427 | 0.738 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.20 | Put | Bond Future | 575.8300 | 0.5758 | 582.8300 | 0.5828 | 1.216 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | | | Bond Future | 11.3006 | 73.6673 | 11.3018 | 73.6603 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.22 | Put | Bond Future | 460.7600 | 0.4608 | 467.7600 | 0.4678 | 1.519 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.21 | Put | Bond Future | 518.2600 | 0.5183 | 525.2600 | 0.5253 | 1.351 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 03/05/2018 | 11.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.15 | Put | Bond Future | 1,494.6200 | 1.4946 | 1,503.6300 | 1.5036 | 0.603 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | | | Bond Future | 11.4129 | 75.0641 | 11.4145 | 75.0551 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.14 | Put | Bond Future | 1,552.3700 | 1.5524 | 1,561.3800 | 1.5614 | 0.580 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | ES33 | 02/08/2018 | 11.16 | Put | Bond Future | 1,436.9300 | 1.4369 | 1,445.9400 | 1.4459 | 0.627 | 0 | 0 | 0 |
| 2017/12/06 | ES42 | 01/02/2018 | | | Bond Future | 11.4397 | 78.4399 | 11.4360 | 78.4638 | (0.032) | 0.0000 | 0.0000 | 7,957 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | ES42 | 03/05/2018 | | | Bond Future | 11.5557 | 75.6422 | 11.5517 | 75.6673 | (0.034) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | ES42 | 02/08/2018 | | | Bond Future | 11.6683 | 77.0765 | 11.6645 | 77.1001 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 104,600.0000 | 10.4600 | 105,590.0000 | 10.5590 | 0.946 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | | | GOVI | 570.5800 | 570.5800 | 570.4810 | 570.4810 | (0.017) | 0.0000 | 0.0000 | 781 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 104,500.0000 | 10.4500 | 105,490.0000 | 10.5490 | 0.947 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 104,400.0000 | 10.4400 | 105,390.0000 | 10.5390 | 0.948 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.29 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.27 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | | | GOVI | 581.2280 | 581.2280 | 581.1310 | 581.1310 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.27 | Put | GOVI | 90,420.0000 | 9.0420 | 91,390.0000 | 9.1390 | 1.073 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.29 | Put | GOVI | 90,620.0000 | 9.0620 | 91,590.0000 | 9.1590 | 1.070 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.28 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 03/05/2018 | 590.28 | Put | GOVI | 90,520.0000 | 9.0520 | 91,490.0000 | 9.1490 | 1.072 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.72 | Put | GOVI | 134,700.0000 | 13.4700 | 135,820.0000 | 13.5820 | 0.831 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | | | GOVI | 592.2500 | 592.2500 | 592.1380 | 592.1380 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.71 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.71 | Put | GOVI | 134,600.0000 | 13.4600 | 135,720.0000 | 13.5720 | 0.832 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.72 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.70 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | GOVI | 02/08/2018 | 605.70 | Put | GOVI | 134,500.0000 | 13.4500 | 135,620.0000 | 13.5620 | 0.833 | 0 | 0 | 0 |
| 2017/12/06 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IGOV | 01/02/2018 | | | Index Future | 244.8870 | 244.8870 | 245.1750 | 245.1750 | 0.118 | 0.0000 | 0.0000 | 877 |
| 2017/12/06 | IGOV | 03/05/2018 | | | Index Future | 249.4760 | 249.4760 | 249.7700 | 249.7700 | 0.118 | 0.0000 | 0.0000 | 269 |
| 2017/12/06 | IGOV | 02/08/2018 | | | Index Future | 254.2550 | 254.2550 | 254.5510 | 254.5510 | 0.116 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.7595 | 99.7595 | 99.7595 | 99.7595 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.7262 | 99.7262 | 99.7265 | 99.7265 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.9392 | 99.9392 | 99.9401 | 99.9401 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS01 | 20/09/2018 | | | Interest Rate Swap | 100.1873 | 100.1873 | 100.1938 | 100.1938 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS01 | 20/12/2018 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.7970 | 99.7970 | 99.7970 | 99.7970 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.0083 | 99.0083 | 99.0088 | 99.0088 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.6286 | 98.6286 | 98.6292 | 98.6292 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.6555 | 98.6555 | 98.6620 | 98.6620 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 21/12/2018 | | | Interest Rate Swap | 99.1500 | 99.1500 | 99.1700 | 99.1700 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.6619 | 99.6619 | 99.6838 | 99.6838 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 21/06/2019 | | | Interest Rate Swap | 100.1842 | 100.1842 | 100.2176 | 100.2176 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 20/09/2019 | | | Interest Rate Swap | 100.7272 | 100.7272 | 100.7673 | 100.7673 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS02 | 20/12/2019 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 17/12/2020 | | | Interest Rate Swap | 97.5873 | 97.5873 | 97.6464 | 97.6464 | 0.061 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.9225 | 96.9225 | 96.9895 | 96.9895 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.2298 | 96.2298 | 96.3040 | 96.3040 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 21/09/2021 | | | Interest Rate Swap | 96.5105 | 96.5105 | 96.5919 | 96.5919 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 21/12/2021 | | | Interest Rate Swap | 98.7852 | 98.7852 | 98.8698 | 98.8698 | 0.086 | 0.0000 | 0.0000 | 51 |
| 2017/12/06 | IS05 | 15/03/2022 | | | Interest Rate Swap | 99.0141 | 99.0141 | 99.0992 | 99.0992 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 21/06/2022 | | | Interest Rate Swap | 100.2964 | 100.2964 | 100.3819 | 100.3819 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 20/09/2022 | | | Interest Rate Swap | 102.5675 | 102.5675 | 102.6511 | 102.6511 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 17/12/2025 | | | Interest Rate Swap | 98.1309 | 98.1309 | 98.2455 | 98.2455 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 16/03/2026 | | | Interest Rate Swap | 95.2471 | 95.2471 | 95.3656 | 95.3656 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 15/06/2026 | | | Interest Rate Swap | 94.0734 | 94.0734 | 94.1950 | 94.1950 | 0.129 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 21/09/2026 | | | Interest Rate Swap | 96.2386 | 96.2386 | 96.3625 | 96.3625 | 0.129 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 21/12/2026 | | | Interest Rate Swap | 99.9814 | 99.9814 | 100.1050 | 100.1050 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 15/03/2027 | | | Interest Rate Swap | 98.6135 | 98.6135 | 98.7392 | 98.7392 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 21/06/2027 | | | Interest Rate Swap | 100.6589 | 100.6589 | 100.7866 | 100.7866 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 20/09/2027 | | | Interest Rate Swap | 104.3194 | 104.3194 | 104.4461 | 104.4461 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | IS10 | 20/12/2027 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.1400 | 92.8600 | 7.1400 | 92.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 17/01/2018 | | | Jibar Tradeable Future | 7.2000 | 92.8000 | 7.2000 | 92.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 21/02/2018 | | | Jibar Tradeable Future | 7.2600 | 92.7400 | 7.2600 | 92.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.3000 | 92.7000 | 7.3000 | 92.7000 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017/12/06 | JBAF | 18/04/2018 | | | Jibar Tradeable Future | 7.3300 | 92.6700 | 7.3300 | 92.6700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.4000 | 92.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.4900 | 92.5100 | 7.4900 | 92.5100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 7.5800 | 92.4200 | 7.5800 | 92.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 7.6700 | 92.3300 | 7.6700 | 92.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 7.7700 | 92.2300 | 7.7700 | 92.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | JBAF | 18/09/2019 | | | Jibar Tradeable Future | 7.8500 | 92.1500 | 7.8500 | 92.1500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 1,457.5700 | 1.4576 | 1,562.7600 | 1.5628 | 7.217 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | | | Bond Future | 8.5649 | 100.1048 | 8.5939 | 99.9900 | 0.339 | 0.0000 | 0.0000 | 60,119 |
| 2017/12/06 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 508.6900 | 0.5087 | 499.6200 | 0.4996 | (1.783) | 0 | 0 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 1,483.6400 | 1.4836 | 1,589.3500 | 1.5894 | 7.125 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 522.6700 | 0.5227 | 513.0800 | 0.5131 | (1.835) | 0 | 0 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 494.9600 | 0.4950 | 486.2600 | 0.4863 | (1.758) | 0 | 0 | 0 |
| 2017/12/06 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 1,509.9800 | 1.5100 | 1,616.0600 | 1.6161 | 7.025 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 8.27 | Call | Bond Future | 859.3300 | 0.8593 | 937.0500 | 0.9370 | 9.044 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | | | Bond Future | 8.6259 | 98.0427 | 8.6565 | 97.9268 | 0.355 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 8.27 | Put | Bond Future | 2,220.8600 | 2.2209 | 2,414.5100 | 2.4145 | 8.720 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R023 | 03/05/2018 | 8.28 | Call | Bond Future | 873.7000 | 0.8737 | 951.4000 | 0.9514 | 8.893 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 8.29 | Put | Bond Future | 2,172.6300 | 2.1726 | 2,366.4600 | 2.3665 | 8.921 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 9.19 | Call | Bond Future | 2,791.5400 | 2.7915 | 2,819.0900 | 2.8191 | 0.987 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 9.19 | Put | Bond Future | 680.8500 | 0.6808 | 824.3300 | 0.8243 | 21.074 | 0 | 0 | 2,500 |
| 2017/12/06 | R023 | 03/05/2018 | 8.28 | Put | Bond Future | 2,196.6600 | 2.1967 | 2,390.2900 | 2.3903 | 8.815 | 0 | 0 | 0 |
| 2017/12/06 | R023 | 03/05/2018 | 8.29 | Call | Bond Future | 888.2200 | 0.8882 | 966.1200 | 0.9661 | 8.770 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 1,999.8000 | 1.9998 | 2,019.6600 | 2.0197 | 0.993 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | | | Bond Future | 9.9905 | 94.8372 | 9.9931 | 94.8173 | 0.026 | 0.0000 | 0.0000 | 56,193 |
| 2017/12/06 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 1,843.9000 | 1.8439 | 1,863.7600 | 1.8638 | 1.077 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 1,921.8000 | 1.9218 | 1,941.6600 | 1.9417 | 1.033 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.91 | Put | Bond Future | 1,142.7200 | 1.1427 | 1,162.0800 | 1.1621 | 1.694 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | | | Bond Future | 10.0620 | 92.1064 | 10.0646 | 92.0871 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.90 | Put | Bond Future | 1,218.6800 | 1.2187 | 1,238.0400 | 1.2380 | 1.589 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R035 | 03/05/2018 | 9.89 | Put | Bond Future | 1,294.7300 | 1.2947 | 1,314.0900 | 1.3141 | 1.495 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 889.4900 | 0.8895 | 978.0800 | 0.9781 | 9.960 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.50 | Put | Bond Future | 4,780.5800 | 4.7806 | 4,811.8400 | 4.8118 | 0.654 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 9.00 | Call | Bond Future | 982.6000 | 0.9826 | 1,073.0700 | 1.0731 | 9.207 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 9.25 | Call | Bond Future | 1,703.5400 | 1.7035 | 1,800.1800 | 1.8002 | 5.673 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | | | Bond Future | 9.2072 | 109.0558 | 9.2045 | 109.0728 | (0.029) | 0.0000 | 0.0000 | 90,411 |
| 2017/12/06 | R186 | 01/02/2018 | 8.50 | Call | Bond Future | 215.7800 | 0.2158 | 264.0600 | 0.2641 | 22.375 | 0 | 0 | 1,460 |
| 2017/12/06 | R186 | 01/02/2018 | 7.75 | Put | Bond Future | 9,696.0900 | 9.6961 | 9,683.8100 | 9.6838 | (0.127) | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 7.75 | Call | Bond Future | 7.0600 | 0.0071 | 11.8000 | 0.0118 | 67.139 | 0 | 0 | 1,460 |
| 2017/12/06 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 912.1900 | 0.9122 | 1,001.2100 | 1.0012 | 9.759 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 2,456.7500 | 2.4568 | 2,528.3200 | 2.5283 | 2.913 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 9.00 | Put | Bond Future | 2,294.2300 | 2.2942 | 2,367.6800 | 2.3677 | 3.202 | 0 | 0 | 6,200 |
| 2017/12/06 | R186 | 01/02/2018 | 8.75 | Put | Bond Future | 3,419.5200 | 3.4195 | 3,476.1500 | 3.4762 | 1.656 | 0 | 0 | 775 |
| 2017/12/06 | R186 | 01/02/2018 | 9.25 | Put | Bond Future | 1,435.3700 | 1.4354 | 1,514.9900 | 1.5150 | 5.547 | 0 | 0 | 775 |
| 2017/12/06 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 2,415.4700 | 2.4155 | 2,487.4700 | 2.4875 | 2.981 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 935.2800 | 0.9353 | 1,024.8600 | 1.0249 | 9.578 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 2,374.6200 | 2.3746 | 2,447.1800 | 2.4472 | 3.056 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 8.75 | Call | Bond Future | 497.1300 | 0.4971 | 570.7800 | 0.5708 | 14.815 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 9.65 | Call | Bond Future | 3,321.4000 | 3.3214 | 3,403.3200 | 3.4033 | 2.466 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 01/02/2018 | 9.65 | Put | Bond Future | 588.2900 | 0.5883 | 653.1900 | 0.6532 | 11.032 | 0 | 0 | 1,950 |
| 2017/12/06 | R186 | 03/05/2018 | 10.14 | Put | Bond Future | 912.7900 | 0.9128 | 1,050.4100 | 1.0504 | 15.077 | 0 | 0 | 1,120 |
| 2017/12/06 | R186 | 03/05/2018 | 8.92 | Call | Bond Future | 1,645.6600 | 1.6457 | 1,827.9500 | 1.8279 | 11.077 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 8.91 | Put | Bond Future | 3,919.1400 | 3.9191 | 4,082.7700 | 4.0828 | 4.175 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | | | Bond Future | 9.2801 | 111.0907 | 9.2771 | 111.1091 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 9.30 | Put | Bond Future | 2,585.1900 | 2.5852 | 2,760.2900 | 2.7603 | 6.773 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 9.30 | Call | Bond Future | 2,707.1600 | 2.7072 | 2,900.6200 | 2.9006 | 7.146 | 0 | 0 | 1,120 |
| 2017/12/06 | R186 | 03/05/2018 | 10.14 | Call | Bond Future | 6,009.6600 | 6.0097 | 6,165.6400 | 6.1656 | 2.595 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R186 | 03/05/2018 | 8.93 | Call | Bond Future | 1,669.7600 | 1.6698 | 1,852.5900 | 1.8526 | 10.949 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 8.93 | Put | Bond Future | 3,841.2900 | 3.8413 | 4,005.7600 | 4.0058 | 4.282 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 8.92 | Put | Bond Future | 3,880.0800 | 3.8801 | 4,044.0100 | 4.0440 | 4.225 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 8.91 | Call | Bond Future | 1,621.7900 | 1.6218 | 1,803.7800 | 1.8038 | 11.222 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 9.75 | Call | Bond Future | 4,340.0200 | 4.3400 | 4,523.4800 | 4.5235 | 4.227 | 0 | 0 | 0 |
| 2017/12/06 | R186 | 03/05/2018 | 9.75 | Put | Bond Future | 1,513.8000 | 1.5138 | 1,678.9000 | 1.6789 | 10.906 | 0 | 0 | 3,200 |
| 2017/12/06 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 7,484.8800 | 7.4849 | 7,157.6300 | 7.1576 | (4.372) | 0 | 0 | 0 |
| 2017/12/06 | R197 | 01/02/2018 | | | Bond Future | 294.1951 | 294.1951 | 294.5224 | 294.5224 | 0.111 | 0.0000 | 0.0000 | 2,350 |
| 2017/12/06 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 7,474.8800 | 7.4749 | 7,147.6300 | 7.1476 | (4.378) | 0 | 0 | 0 |
| 2017/12/06 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 7,464.8800 | 7.4649 | 7,137.6300 | 7.1376 | (4.384) | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | | | Bond Future | 299.7071 | 299.7071 | 300.0433 | 300.0433 | 0.112 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.44 | Put | Bond Future | 4,732.9000 | 4.7329 | 4,396.7200 | 4.3967 | (7.103) | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.46 | Put | Bond Future | 4,752.9000 | 4.7529 | 4,416.7200 | 4.4167 | (7.073) | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R197 | 03/05/2018 | 304.45 | Put | Bond Future | 4,742.9000 | 4.7429 | 4,406.7200 | 4.4067 | (7.088) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 0.6000 | 0.0006 | 0.3300 | 0.0003 | (45.000) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 15,829.3300 | 15.8293 | 16,386.5100 | 16.3865 | 3.520 | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | | | Bond Future | 233.2313 | 233.2313 | 232.6738 | 232.6738 | (0.239) | 0.0000 | 0.0000 | 21,522 |
| 2017/12/06 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 0.6000 | 0.0006 | 0.3300 | 0.0003 | (45.000) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 15,849.3200 | 15.8493 | 16,406.5000 | 16.4065 | 3.515 | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 15,839.3200 | 15.8393 | 16,396.5000 | 16.3965 | 3.518 | 0 | 0 | 0 |
| 2017/12/06 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 0.6100 | 0.0006 | 0.3400 | 0.0003 | (44.262) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.48 | Put | Bond Future | 10,226.1600 | 10.2262 | 10,735.1700 | 10.7352 | 4.978 | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.47 | Call | Bond Future | 348.3400 | 0.3483 | 291.4600 | 0.2915 | (16.329) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | | | Bond Future | 237.6012 | 237.6012 | 237.0355 | 237.0355 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.48 | Call | Bond Future | 347.4000 | 0.3474 | 290.6500 | 0.2907 | (16.336) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.47 | Put | Bond Future | 10,217.1000 | 10.2171 | 10,725.9800 | 10.7260 | 4.981 | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.49 | Call | Bond Future | 346.4500 | 0.3465 | 289.8300 | 0.2898 | (16.343) | 0 | 0 | 0 |
| 2017/12/06 | R202 | 03/05/2018 | 247.49 | Put | Bond Future | 10,235.2100 | 10.2352 | 10,744.3500 | 10.7443 | 4.974 | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 87.8600 | 0.0879 | 67.3200 | 0.0673 | (23.378) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | | | Bond Future | 7.4844 | 101.4459 | 7.5324 | 101.4060 | 0.640 | 0.0000 | 0.0000 | 38,225 |
| 2017/12/06 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 82.2000 | 0.0822 | 62.4500 | 0.0625 | (24.027) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 277.7400 | 0.2777 | 297.9000 | 0.2979 | 7.259 | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 266.6900 | 0.2667 | 286.0600 | 0.2861 | 7.263 | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 85.0000 | 0.0850 | 64.8500 | 0.0649 | (23.706) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 272.1800 | 0.2722 | 291.9400 | 0.2919 | 7.260 | 0 | 0 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | 7.10 | Put | Bond Future | 337.6100 | 0.3376 | 349.8600 | 0.3499 | 3.628 | 0 | 0 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | | | Bond Future | 7.4641 | 103.3388 | 7.5303 | 103.2992 | 0.887 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | 7.09 | Call | Bond Future | 116.6300 | 0.1166 | 89.4900 | 0.0895 | (23.270) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | 7.09 | Put | Bond Future | 341.3600 | 0.3414 | 353.8800 | 0.3539 | 3.668 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R204 | 03/05/2018 | 7.10 | Call | Bond Future | 118.9000 | 0.1189 | 91.4900 | 0.0915 | (23.053) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | 7.08 | Call | Bond Future | 114.4000 | 0.1144 | 87.5200 | 0.0875 | (23.497) | 0 | 0 | 0 |
| 2017/12/06 | R204 | 03/05/2018 | 7.08 | Put | Bond Future | 345.1500 | 0.3452 | 357.9300 | 0.3579 | 3.703 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 851.1900 | 0.8512 | 883.8500 | 0.8839 | 3.837 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 80.1700 | 0.0802 | 78.3000 | 0.0783 | (2.333) | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | | | Bond Future | 8.0470 | 99.0279 | 8.0669 | 98.9932 | 0.246 | 0.0000 | 0.0000 | 45,372 |
| 2017/12/06 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 83.5200 | 0.0835 | 81.5300 | 0.0815 | (2.383) | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 865.4900 | 0.8655 | 898.2700 | 0.8983 | 3.787 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 86.9700 | 0.0870 | 84.8700 | 0.0849 | (2.415) | 0 | 0 | 0 |
| 2017/12/06 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 836.9900 | 0.8370 | 869.5400 | 0.8695 | 3.889 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.57 | Call | Bond Future | 185.6500 | 0.1857 | 201.6400 | 0.2016 | 8.613 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.56 | Put | Bond Future | 1,070.4900 | 1.0705 | 1,120.9500 | 1.1209 | 4.714 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | | | Bond Future | 8.1354 | 100.8756 | 8.1578 | 100.8413 | 0.275 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.58 | Call | Bond Future | 189.8800 | 0.1899 | 205.9400 | 0.2059 | 8.458 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.58 | Put | Bond Future | 1,047.8100 | 1.0478 | 1,098.2000 | 1.0982 | 4.809 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.57 | Put | Bond Future | 1,059.1200 | 1.0591 | 1,109.4400 | 1.1094 | 4.751 | 0 | 0 | 0 |
| 2017/12/06 | R207 | 03/05/2018 | 7.56 | Call | Bond Future | 181.4800 | 0.1815 | 197.6100 | 0.1976 | 8.888 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 1,322.1600 | 1.3222 | 1,385.9300 | 1.3859 | 4.823 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | | | Bond Future | 8.2812 | 98.2126 | 8.3107 | 98.1344 | 0.356 | 0.0000 | 0.0000 | 34,879 |
| 2017/12/06 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 164.4400 | 0.1644 | 150.3800 | 0.1504 | (8.550) | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 1,343.2000 | 1.3432 | 1,407.3800 | 1.4074 | 4.778 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 170.3100 | 0.1703 | 155.8400 | 0.1558 | (8.496) | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 158.7300 | 0.1587 | 145.0600 | 0.1451 | (8.612) | 0 | 0 | 0 |
| 2017/12/06 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 1,364.4100 | 1.3644 | 1,428.9800 | 1.4290 | 4.732 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.77 | Call | Bond Future | 309.8900 | 0.3099 | 348.7200 | 0.3487 | 12.530 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | | | Bond Future | 8.3514 | 96.6439 | 8.3835 | 96.5651 | 0.383 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.77 | Put | Bond Future | 1,755.7300 | 1.7557 | 1,873.3600 | 1.8734 | 6.700 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.78 | Call | Bond Future | 316.8400 | 0.3168 | 355.8300 | 0.3558 | 12.306 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.79 | Put | Bond Future | 1,719.3600 | 1.7194 | 1,837.3000 | 1.8373 | 6.860 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.78 | Put | Bond Future | 1,737.5900 | 1.7376 | 1,855.3800 | 1.8554 | 6.779 | 0 | 0 | 0 |
| 2017/12/06 | R208 | 03/05/2018 | 7.79 | Call | Bond Future | 323.6900 | 0.3237 | 362.8300 | 0.3628 | 12.092 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 1,174.2200 | 1.1742 | 1,235.3700 | 1.2354 | 5.208 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 1,200.0400 | 1.2000 | 1,261.3200 | 1.2613 | 5.106 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 2,459.5600 | 2.4596 | 2,539.5900 | 2.5396 | 3.254 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 10.10 | Call | Bond Future | 2,389.2500 | 2.3893 | 2,443.6800 | 2.4437 | 2.278 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.85 | Call | Bond Future | 1,535.5600 | 1.5356 | 1,596.8200 | 1.5968 | 3.989 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.33 | Call | Bond Future | 432.3000 | 0.4323 | 478.6300 | 0.4786 | 10.717 | 0 | 0 | 220 |
| 2017/12/06 | R209 | 01/02/2018 | 10.22 | Put | Bond Future | 952.2000 | 0.9522 | 1,019.9800 | 1.0200 | 7.118 | 0 | 0 | 739 |
| 2017/12/06 | R209 | 01/02/2018 | 9.75 | Call | Bond Future | 1,252.4900 | 1.2525 | 1,313.9900 | 1.3140 | 4.910 | 0 | 0 | 5,000 |
| 2017/12/06 | R209 | 01/02/2018 | | | Bond Future | 9.9130 | 71.6331 | 9.9160 | 71.6140 | 0.030 | 0.0000 | 0.0000 | 153,902 |
| 2017/12/06 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 2,379.9700 | 2.3800 | 2,460.2800 | 2.4603 | 3.374 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 1,148.8600 | 1.1489 | 1,209.8600 | 1.2099 | 5.310 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.88 | Call | Bond Future | 1,627.1600 | 1.6272 | 1,687.9500 | 1.6879 | 3.736 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.88 | Put | Bond Future | 1,837.7400 | 1.8377 | 1,917.5600 | 1.9176 | 4.343 | 0 | 0 | 220 |
| 2017/12/06 | R209 | 01/02/2018 | 9.59 | Call | Bond Future | 871.1700 | 0.8712 | 929.2500 | 0.9292 | 6.667 | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R209 | 01/02/2018 | 9.59 | Put | Bond Future | 2,974.1700 | 2.9742 | 3,051.2800 | 3.0513 | 2.593 | 0 | 0 | 377 |
| 2017/12/06 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 2,419.4900 | 2.4195 | 2,499.6700 | 2.4997 | 3.314 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 10.10 | Put | Bond Future | 1,213.8900 | 1.2139 | 1,287.3500 | 1.2874 | 6.052 | 0 | 0 | 3,000 |
| 2017/12/06 | R209 | 01/02/2018 | 9.85 | Put | Bond Future | 1,938.4000 | 1.9384 | 2,018.6900 | 2.0187 | 4.142 | 0 | 0 | 7,500 |
| 2017/12/06 | R209 | 01/02/2018 | 9.33 | Put | Bond Future | 4,297.9400 | 4.2979 | 4,363.3000 | 4.3633 | 1.521 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 10.22 | Call | Bond Future | 2,866.0600 | 2.8661 | 2,914.8100 | 2.9148 | 1.701 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.75 | Put | Bond Future | 2,302.0100 | 2.3020 | 2,382.5400 | 2.3825 | 3.498 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 10.00 | Call | Bond Future | 2,022.8800 | 2.0229 | 2,081.0200 | 2.0810 | 2.874 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 10.00 | Put | Bond Future | 1,472.2900 | 1.4723 | 1,549.4600 | 1.5495 | 5.241 | 0 | 0 | 7,488 |
| 2017/12/06 | R209 | 01/02/2018 | 9.89 | Call | Bond Future | 1,658.3200 | 1.6583 | 1,719.0100 | 1.7190 | 3.660 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.89 | Put | Bond Future | 1,804.9900 | 1.8050 | 1,884.7100 | 1.8847 | 4.417 | 0 | 0 | 157 |
| 2017/12/06 | R209 | 01/02/2018 | 9.32 | Put | Bond Future | 4,354.1900 | 4.3542 | 4,419.1200 | 4.4191 | 1.491 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.32 | Call | Bond Future | 419.4700 | 0.4195 | 465.3700 | 0.4654 | 10.942 | 0 | 0 | 157 |
| 2017/12/06 | R209 | 01/02/2018 | 9.87 | Call | Bond Future | 1,596.2100 | 1.5962 | 1,657.3300 | 1.6573 | 3.829 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.87 | Put | Bond Future | 1,870.7900 | 1.8708 | 1,950.9400 | 1.9509 | 4.284 | 0 | 0 | 739 |
| 2017/12/06 | R209 | 01/02/2018 | 9.52 | Put | Bond Future | 3,302.9700 | 3.3030 | 3,377.4900 | 3.3775 | 2.256 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/02/2018 | 9.52 | Call | Bond Future | 731.6700 | 0.7317 | 787.1600 | 0.7872 | 7.584 | 0 | 0 | 739 |
| 2017/12/06 | R209 | 03/05/2018 | 10.73 | Call | Bond Future | 5,663.4300 | 5.6634 | 5,899.6500 | 5.8997 | 4.171 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.75 | Call | Bond Future | 2,151.2700 | 2.1513 | 2,435.5700 | 2.4356 | 13.215 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 03/05/2018 | 10.00 | Call | Bond Future | 2,897.8000 | 2.8978 | 3,184.4200 | 3.1844 | 9.891 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.85 | Put | Bond Future | 3,243.4500 | 3.2435 | 3,549.0900 | 3.5491 | 9.423 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | | | Bond Future | 9.9772 | 69.8203 | 9.9802 | 69.8016 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 10.73 | Put | Bond Future | 1,158.1900 | 1.1582 | 1,413.1700 | 1.4132 | 22.015 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 03/05/2018 | 9.75 | Put | Bond Future | 3,604.0200 | 3.6040 | 3,907.0800 | 3.9071 | 8.409 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.85 | Call | Bond Future | 2,435.6800 | 2.4357 | 2,722.5600 | 2.7226 | 11.778 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 10.22 | Call | Bond Future | 3,648.4200 | 3.6484 | 3,932.4500 | 3.9325 | 7.785 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 10.22 | Put | Bond Future | 2,144.8800 | 2.1449 | 2,447.6700 | 2.4477 | 14.117 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 03/05/2018 | 10.00 | Put | Bond Future | 2,754.4800 | 2.7545 | 3,059.8600 | 3.0599 | 11.087 | 0 | 0 | 5,000 |
| 2017/12/06 | R209 | 03/05/2018 | 9.86 | Call | Bond Future | 2,465.2200 | 2.4652 | 2,752.1600 | 2.7522 | 11.640 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.84 | Call | Bond Future | 2,406.3400 | 2.4063 | 2,693.1300 | 2.6931 | 11.918 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.84 | Put | Bond Future | 3,278.2100 | 3.2782 | 3,583.7600 | 3.5838 | 9.321 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 03/05/2018 | 9.86 | Put | Bond Future | 3,208.9800 | 3.2090 | 3,514.6800 | 3.5147 | 9.526 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 9.66 | Call | Bond Future | 2,652.0200 | 2.6520 | 2,756.1000 | 2.7561 | 3.925 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 02/08/2018 | 10.38 | Call | Bond Future | 4,903.2900 | 4.9033 | 5,012.1700 | 5.0122 | 2.221 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.39 | Put | Bond Future | 2,804.3200 | 2.8043 | 2,933.7300 | 2.9337 | 4.615 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | | | Bond Future | 10.0391 | 71.1442 | 10.0424 | 71.1234 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.84 | Call | Bond Future | 6,637.0800 | 6.6371 | 6,729.3400 | 6.7293 | 1.390 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.84 | Put | Bond Future | 1,907.6100 | 1.9076 | 2,020.6600 | 2.0207 | 5.926 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 02/08/2018 | 10.21 | Call | Bond Future | 4,312.6500 | 4.3126 | 4,422.3300 | 4.4223 | 2.543 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.21 | Put | Bond Future | 3,260.2700 | 3.2603 | 3,390.7400 | 3.3907 | 4.002 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 02/08/2018 | 9.66 | Put | Bond Future | 5,074.5000 | 5.0745 | 5,199.3700 | 5.1994 | 2.461 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.38 | Put | Bond Future | 2,827.9700 | 2.8280 | 2,957.6400 | 2.9576 | 4.585 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.39 | Call | Bond Future | 4,939.0900 | 4.9391 | 5,047.7100 | 5.0477 | 2.199 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.40 | Call | Bond Future | 4,974.9900 | 4.9750 | 5,083.3400 | 5.0833 | 2.178 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 02/08/2018 | 10.40 | Put | Bond Future | 2,780.8500 | 2.7808 | 2,909.9900 | 2.9100 | 4.644 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 1,015.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 9.34 | Put | Bond Future | 7,306.9200 | 7.3069 | 7,390.2100 | 7.3902 | 1.140 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 1,016.00 | Call | Bond Future | 68,480.8100 | 68.4808 | 68,460.5500 | 68.4606 | (0.030) | 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 |
|------------|------------------|------------|----------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R209 | 01/11/2018 | | | Bond Future | 10.1000 | 69.3687 | 10.1033 | 69.3484 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 1,016.01 | Call | Bond Future | 68,480.8100 | 68.4808 | 68,460.5500 | 68.4606 | (0.030) | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 1,016.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 1,015.99 | Call | Bond Future | 68,480.8000 | 68.4808 | 68,460.5400 | 68.4605 | (0.030) | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 9.34 | Call | Bond Future | 2,376.6000 | 2.3766 | 2,439.6300 | 2.4396 | 2.652 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 01/11/2018 | 1,016.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 10.57 | Call | Bond Future | 6,018.3000 | 6.0183 | 6,094.4300 | 6.0944 | 1.265 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 10.57 | Put | Bond Future | 3,211.2700 | 3.2113 | 3,307.6600 | 3.3077 | 3.002 | 0 | 0 | 435 |
| 2017/12/06 | R209 | 01/11/2018 | 9.94 | Call | Bond Future | 3,954.0300 | 3.9540 | 4,021.5000 | 4.0215 | 1.706 | 0 | 0 | 0 |
| 2017/12/06 | R209 | 01/11/2018 | 9.94 | Put | Bond Future | 4,950.7000 | 4.9507 | 5,038.4300 | 5.0384 | 1.772 | 0 | 0 | 435 |
| 2017/12/06 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R210 | 01/02/2018 | | | Bond Future | 184.1638 | 184.1638 | 184.1788 | 184.1788 | 0.008 | 0.0000 | 0.0000 | 2,159 |
| 2017/12/06 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 8,196.2000 | 8.1962 | 8,181.1700 | 8.1812 | (0.183) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 8,216.2000 | 8.2162 | 8,201.1700 | 8.2012 | (0.183) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 8,206.2000 | 8.2062 | 8,191.1700 | 8.1912 | (0.183) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.44 | Put | Bond Future | 6,250.8000 | 6.2508 | 6,233.8300 | 6.2338 | (0.271) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | | | Bond Future | 185.1892 | 185.1892 | 185.2062 | 185.2062 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.46 | Put | Bond Future | 6,270.8000 | 6.2708 | 6,253.8300 | 6.2538 | (0.271) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.45 | Put | Bond Future | 6,260.8000 | 6.2608 | 6,243.8300 | 6.2438 | (0.271) | 0 | 0 | 0 |
| 2017/12/06 | R210 | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 5,307.0500 | 5.3071 | 5,120.8000 | 5.1208 | (3.509) | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | | | Bond Future | 149.4030 | 149.4030 | 149.5892 | 149.5892 | 0.125 | 0.0000 | 0.0000 | 4,967 |
| 2017/12/06 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 5,297.0500 | 5.2971 | 5,110.8000 | 5.1108 | (3.516) | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 5,287.0500 | 5.2871 | 5,100.8000 | 5.1008 | (3.523) | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | | | Bond Future | 152.2021 | 152.2021 | 152.3933 | 152.3933 | 0.126 | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.28 | Put | Bond Future | 2,077.8900 | 2.0779 | 1,886.7400 | 1.8867 | (9.199) | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.30 | Put | Bond Future | 2,097.8900 | 2.0979 | 1,906.7400 | 1.9067 | (9.112) | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017/12/06 | R212 | 03/05/2018 | 154.29 | Put | Bond Future | 2,087.8900 | 2.0879 | 1,896.7400 | 1.8967 | (9.155) | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 829.4200 | 0.8294 | 911.3900 | 0.9114 | 9.883 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 2,900.6600 | 2.9007 | 2,967.1700 | 2.9672 | 2.293 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | | | Bond Future | 9.7381 | 83.0697 | 9.7358 | 83.0844 | (0.024) | 0.0000 | 0.0000 | 58,787 |
| 2017/12/06 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 850.1900 | 0.8502 | 932.7600 | 0.9328 | 9.712 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 2,812.1100 | 2.8121 | 2,879.9600 | 2.8800 | 2.413 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 2,856.1200 | 2.8561 | 2,923.3700 | 2.9234 | 2.355 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 809.1000 | 0.8091 | 890.3300 | 0.8903 | 10.040 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017/12/06 | R213 | 03/05/2018 | 9.57 | Put | Bond Future | 3,532.2700 | 3.5323 | 3,793.6000 | 3.7936 | 7.398 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | 9.56 | Call | Bond Future | 2,030.3100 | 2.0303 | 2,306.7200 | 2.3067 | 13.614 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | | | Bond Future | 9.8061 | 81.0701 | 9.8035 | 81.0859 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | 9.57 | Call | Bond Future | 2,056.8500 | 2.0569 | 2,333.9200 | 2.3339 | 13.471 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | 9.56 | Put | Bond Future | 3,569.0600 | 3.5691 | 3,829.7300 | 3.8297 | 7.304 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | 9.58 | Call | Bond Future | 2,083.8000 | 2.0838 | 2,361.2800 | 2.3613 | 13.316 | 0 | 0 | 0 |
| 2017/12/06 | R213 | 03/05/2018 | 9.58 | Put | Bond Future | 3,495.9700 | 3.4960 | 3,757.7100 | 3.7577 | 7.487 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 1,054.6200 | 1.0546 | 1,158.6100 | 1.1586 | 9.860 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | | | Bond Future | 10.1006 | 70.8728 | 10.0984 | 70.8874 | (0.022) | 0.0000 | 0.0000 | 49,807 |
| 2017/12/06 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 1,007.4600 | 1.0075 | 1,110.1800 | 1.1102 | 10.196 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 2,878.8100 | 2.8788 | 2,966.9200 | 2.9669 | 3.061 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 2,789.8400 | 2.7898 | 2,879.2200 | 2.8792 | 3.204 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 1,030.8700 | 1.0309 | 1,134.2800 | 1.1343 | 10.031 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 2,834.1000 | 2.8341 | 2,922.9000 | 2.9229 | 3.133 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.99 | Put | Bond Future | 3,572.7500 | 3.5727 | 3,889.1700 | 3.8892 | 8.856 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | | | Bond Future | 10.1651 | 68.8992 | 10.1627 | 68.9148 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.98 | Call | Bond Future | 2,397.9100 | 2.3979 | 2,729.4000 | 2.7294 | 13.824 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.98 | Put | Bond Future | 3,609.9300 | 3.6099 | 3,925.8700 | 3.9259 | 8.752 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.99 | Call | Bond Future | 2,427.0900 | 2.4271 | 2,759.0600 | 2.7591 | 13.678 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.97 | Call | Bond Future | 2,368.9200 | 2.3689 | 2,699.9000 | 2.6999 | 13.972 | 0 | 0 | 0 |
| 2017/12/06 | R214 | 03/05/2018 | 9.97 | Put | Bond Future | 3,647.4100 | 3.6474 | 3,962.8400 | 3.9628 | 8.648 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 3,576.6400 | 3.5766 | 3,664.6000 | 3.6646 | 2.459 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 1,335.5800 | 1.3356 | 1,442.0800 | 1.4421 | 7.974 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | | | Bond Future | 10.1622 | 90.6411 | 10.1599 | 90.6602 | (0.023) | 0.0000 | 0.0000 | 102,706 |
| 2017/12/06 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 1,365.8500 | 1.3659 | 1,472.9500 | 1.4729 | 7.841 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 3,632.6700 | 3.6327 | 3,720.0300 | 3.7200 | 2.405 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 1,396.5400 | 1.3965 | 1,504.2300 | 1.5042 | 7.711 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 3,521.1900 | 3.5212 | 3,609.7400 | 3.6097 | 2.515 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.06 | Call | Bond Future | 3,093.2800 | 3.0933 | 3,527.1400 | 3.5271 | 14.026 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.05 | Put | Bond Future | 4,536.3500 | 4.5363 | 4,949.2400 | 4.9492 | 9.102 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | | | Bond Future | 10.2289 | 87.8954 | 10.2264 | 87.9158 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.07 | Call | Bond Future | 3,130.6200 | 3.1306 | 3,564.8300 | 3.5648 | 13.870 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.07 | Put | Bond Future | 4,443.1400 | 4.4431 | 4,856.9800 | 4.8570 | 9.314 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.06 | Put | Bond Future | 4,489.5600 | 4.4896 | 4,903.0500 | 4.9031 | 9.210 | 0 | 0 | 0 |
| 2017/12/06 | R248 | 03/05/2018 | 10.05 | Call | Bond Future | 3,056.1700 | 3.0562 | 3,489.4300 | 3.4894 | 14.177 | 0 | 0 | 0 |

Total

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