



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2016 TO 17/08/2016

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/08/17 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | | | Bond Future | 130.3034 | 130.3034 | 130.2116 | 130.2116 | (0.070) | 0.0000 | 0.0000 | 3,086 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.21 | Call | Bond Future | 1,093.4300 | 1.0934 | 1,001.5700 | 1.0016 | (8.401) | 0 | 0 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.22 | Call | Bond Future | 1,083.4300 | 1.0834 | 991.5700 | 0.9916 | (8.479) | 0 | 0 | 0 |
| 2016/08/17 | 2025 | 03/11/2016 | 129.23 | Call | Bond Future | 1,073.4300 | 1.0734 | 981.5700 | 0.9816 | (8.558) | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | | | Bond Future | 8.8203 | 95.8214 | 8.8192 | 95.8296 | (0.013) | 0.0000 | 0.0000 | 30,334 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.33 | Call | Bond Future | 3,658.4800 | 3.6585 | 3,666.7400 | 3.6667 | 0.226 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.34 | Call | Bond Future | 3,728.2500 | 3.7282 | 3,736.5100 | 3.7365 | 0.222 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.35 | Call | Bond Future | 3,797.9500 | 3.7980 | 3,806.2100 | 3.8062 | 0.217 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 03/11/2016 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | | | Bond Future | 8.8484 | 93.6798 | 8.8472 | 93.6882 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.29 | Call | Bond Future | 3,142.1100 | 3.1421 | 3,150.5600 | 3.1506 | 0.269 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.30 | Call | Bond Future | 3,211.5500 | 3.2115 | 3,220.0000 | 3.2200 | 0.263 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 02/02/2017 | 9.31 | Call | Bond Future | 3,280.9200 | 3.2809 | 3,289.3700 | 3.2894 | 0.258 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.33 | Call | Bond Future | 3,234.9300 | 3.2349 | 3,241.8400 | 3.2418 | 0.214 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | | | Bond Future | 8.8696 | 95.5883 | 8.8686 | 95.5952 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.34 | Call | Bond Future | 3,303.4600 | 3.3035 | 3,310.3700 | 3.3104 | 0.209 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.32 | Call | Bond Future | 3,166.3300 | 3.1663 | 3,173.2400 | 3.1732 | 0.218 | 0 | 0 | 0 |
| 2016/08/17 | 2030 | 04/05/2017 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | | | Bond Future | 8.9436 | 95.1302 | 8.9475 | 95.0993 | 0.043 | 0.0000 | 0.0000 | 13,093 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 103.2000 | 0.1032 | 90.3200 | 0.0903 | (12.481) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 97.0200 | 0.0970 | 84.6900 | 0.0847 | (12.709) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 100.0700 | 0.1001 | 87.4600 | 0.0875 | (12.601) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 10,022.2000 | 10.0222 | 9,979.0200 | 9.9790 | (0.431) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 9,893.3900 | 9.8934 | 9,849.6600 | 9.8497 | (0.442) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 9,957.7900 | 9.9578 | 9,914.3300 | 9.9143 | (0.436) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 5,905.0700 | 5.9051 | 5,783.5200 | 5.7835 | (2.058) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | | | Bond Future | 8.9758 | 96.9814 | 8.9798 | 96.9500 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 5,803.1000 | 5.8031 | 5,680.5900 | 5.6806 | (2.111) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 5,854.1200 | 5.8541 | 5,731.9800 | 5.7320 | (2.086) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 1,744.0800 | 1.7441 | 1,652.9400 | 1.6529 | (5.226) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 1,699.0400 | 1.6990 | 1,608.8600 | 1.6089 | (5.308) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 1,721.5500 | 1.7216 | 1,630.7800 | 1.6308 | (5.273) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.45 | Call | Bond Future | 6,062.0200 | 6.0620 | 5,990.5100 | 5.9905 | (1.180) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | | | Bond Future | 8.9975 | 94.7956 | 9.0019 | 94.7618 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.46 | Call | Bond Future | 6,108.9400 | 6.1089 | 6,037.4800 | 6.0375 | (1.170) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.44 | Put | Bond Future | 2,668.1300 | 2.6681 | 2,630.0500 | 2.6300 | (1.427) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.46 | Put | Bond Future | 2,614.6100 | 2.6146 | 2,576.9200 | 2.5769 | (1.442) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.44 | Call | Bond Future | 6,015.2400 | 6.0152 | 5,943.3900 | 5.9434 | (1.194) | 0 | 0 | 0 |
| 2016/08/17 | 2032 | 04/05/2017 | 9.45 | Put | Bond Future | 2,641.2600 | 2.6413 | 2,603.5200 | 2.6035 | (1.429) | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | | | Bond Future | 108.6446 | 108.6446 | 108.6099 | 108.6099 | (0.032) | 0.0000 | 0.0000 | 4,275 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.16 | Put | Bond Future | 515.4400 | 0.5154 | 550.1100 | 0.5501 | 6.726 | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.17 | Put | Bond Future | 525.4400 | 0.5254 | 560.1100 | 0.5601 | 6.598 | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.18 | Put | Bond Future | 535.4400 | 0.5354 | 570.1100 | 0.5701 | 6.475 | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2033 | 03/11/2016 | 109.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 10,349.6800 | 10.3497 | 10,410.4900 | 10.4105 | 0.588 | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 176.4900 | 0.1765 | 137.5400 | 0.1375 | (22.069) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | | | Bond Future | 9.0868 | 96.8983 | 9.0754 | 96.9989 | (0.126) | 0.0000 | 0.0000 | 40,431 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 10,418.2600 | 10.4183 | 10,479.8600 | 10.4799 | 0.591 | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 10,486.8500 | 10.4868 | 10,549.2200 | 10.5492 | 0.595 | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 181.4000 | 0.1814 | 141.6600 | 0.1417 | (21.907) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 171.7000 | 0.1717 | 133.5200 | 0.1335 | (22.236) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 1,910.1300 | 1.9101 | 1,798.0100 | 1.7980 | (5.870) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | | | Bond Future | 9.1176 | 94.5274 | 9.1059 | 94.6298 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 1,935.0200 | 1.9350 | 1,822.2200 | 1.8222 | (5.829) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 6,623.0900 | 6.6231 | 6,613.4500 | 6.6135 | (0.146) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 6,511.6800 | 6.5117 | 6,500.6800 | 6.5007 | (0.169) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 6,567.4200 | 6.5674 | 6,557.1000 | 6.5571 | (0.157) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 1,959.9600 | 1.9600 | 1,846.4800 | 1.8465 | (5.790) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | | | Bond Future | 9.1426 | 96.4532 | 9.1308 | 96.5561 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.58 | Put | Bond Future | 3,227.9600 | 3.2280 | 2,992.0200 | 2.9920 | (7.309) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.60 | Put | Bond Future | 3,167.5600 | 3.1676 | 2,933.1700 | 2.9332 | (7.400) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.59 | Put | Bond Future | 3,197.7900 | 3.1978 | 2,962.6200 | 2.9626 | (7.354) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.60 | Call | Bond Future | 7,000.9400 | 7.0009 | 6,869.4600 | 6.8695 | (1.878) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.58 | Call | Bond Future | 6,898.8200 | 6.8988 | 6,765.7900 | 6.7658 | (1.928) | 0 | 0 | 0 |
| 2016/08/17 | 2037 | 04/05/2017 | 9.59 | Call | Bond Future | 6,949.9700 | 6.9500 | 6,817.7100 | 6.8177 | (1.903) | 0 | 0 | 0 |
| 2016/08/17 | 2038 | 03/11/2016 | 136.32 | Call | Bond Future | 714.8200 | 0.7148 | 672.4300 | 0.6724 | (5.930) | 0 | 0 | 0 |
| 2016/08/17 | 2038 | 03/11/2016 | | | Bond Future | 137.0348 | 137.0348 | 136.9924 | 136.9924 | (0.031) | 0.0000 | 0.0000 | 20,808 |
| 2016/08/17 | 2038 | 03/11/2016 | 136.33 | Call | Bond Future | 704.8200 | 0.7048 | 662.4300 | 0.6624 | (6.014) | 0 | 0 | 0 |
| 2016/08/17 | 2038 | 03/11/2016 | 136.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2038 | 03/11/2016 | 136.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2038 | 03/11/2016 | 136.31 | Call | Bond Future | 724.8200 | 0.7248 | 682.4300 | 0.6824 | (5.848) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | 2038 | 03/11/2016 | 136.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | | | Bond Future | 9.1216 | 101.2554 | 9.1051 | 101.4125 | (0.181) | 0.0000 | 0.0000 | 3,584 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.69 | Put | Bond Future | 1,020.5400 | 1.0205 | 890.2200 | 0.8902 | (12.770) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.71 | Put | Bond Future | 980.2400 | 0.9802 | 852.8300 | 0.8528 | (12.998) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.70 | Put | Bond Future | 1,000.2200 | 1.0002 | 871.3500 | 0.8714 | (12.884) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.71 | Call | Bond Future | 6,320.3300 | 6.3203 | 6,349.9700 | 6.3500 | 0.469 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.69 | Call | Bond Future | 6,186.9200 | 6.1869 | 6,213.6500 | 6.2137 | 0.432 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 03/11/2016 | 9.70 | Call | Bond Future | 6,253.5200 | 6.2535 | 6,281.7000 | 6.2817 | 0.451 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.58 | Call | Bond Future | 6,416.2300 | 6.4162 | 6,433.9100 | 6.4339 | 0.276 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | | | Bond Future | 9.1523 | 98.7189 | 9.1353 | 98.8790 | (0.186) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.59 | Call | Bond Future | 6,473.6200 | 6.4736 | 6,492.1200 | 6.4921 | 0.286 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.60 | Call | Bond Future | 6,531.1900 | 6.5312 | 6,550.5200 | 6.5505 | 0.296 | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.58 | Put | Bond Future | 2,518.1200 | 2.5181 | 2,375.6900 | 2.3757 | (5.656) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.60 | Put | Bond Future | 2,456.9500 | 2.4569 | 2,316.1700 | 2.3162 | (5.730) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 02/02/2017 | 9.59 | Put | Bond Future | 2,487.3800 | 2.4874 | 2,345.7700 | 2.3458 | (5.693) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | | | Bond Future | 9.1774 | 100.7300 | 9.1601 | 100.8917 | (0.188) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.62 | Put | Bond Future | 3,482.9400 | 3.4829 | 3,288.6400 | 3.2886 | (5.579) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.64 | Put | Bond Future | 3,417.8700 | 3.4179 | 3,224.7700 | 3.2248 | (5.650) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.62 | Call | Bond Future | 7,486.0500 | 7.4861 | 7,453.4000 | 7.4534 | (0.436) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.63 | Put | Bond Future | 3,450.1100 | 3.4501 | 3,256.5700 | 3.2566 | (5.610) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.63 | Call | Bond Future | 7,540.5900 | 7.5406 | 7,508.7000 | 7.5087 | (0.423) | 0 | 0 | 0 |
| 2016/08/17 | 2040 | 04/05/2017 | 9.64 | Call | Bond Future | 7,595.5900 | 7.5956 | 7,564.1400 | 7.5641 | (0.414) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | | | Bond Future | 9.1611 | 98.2572 | 9.1344 | 98.5148 | (0.292) | 0.0000 | 0.0000 | 18,597 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 11,153.2800 | 11.1533 | 11,357.8600 | 11.3579 | 1.834 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 233.8600 | 0.2339 | 179.7600 | 0.1798 | (23.133) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 222.0900 | 0.2221 | 170.0400 | 0.1700 | (23.436) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 227.9100 | 0.2279 | 174.8400 | 0.1748 | (23.286) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 11,225.5500 | 11.2256 | 11,431.1500 | 11.4312 | 1.832 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 11,081.0200 | 11.0810 | 11,284.5700 | 11.2846 | 1.837 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | | | Bond Future | 9.1915 | 95.7875 | 9.1640 | 96.0502 | (0.299) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 7,360.0700 | 7.3601 | 7,519.6400 | 7.5196 | 2.168 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 2,120.6600 | 2.1207 | 2,016.3900 | 2.0164 | (4.917) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 2,067.5500 | 2.0675 | 1,965.2200 | 1.9652 | (4.949) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 2,093.9600 | 2.0940 | 1,990.7700 | 1.9908 | (4.928) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 7,420.3200 | 7.4203 | 7,580.7500 | 7.5808 | 2.162 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 7,299.9700 | 7.3000 | 7,458.4600 | 7.4585 | 2.171 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | | | Bond Future | 9.2164 | 97.7390 | 9.1884 | 98.0052 | (0.304) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.67 | Call | Bond Future | 7,685.7200 | 7.6857 | 7,726.3900 | 7.7264 | 0.529 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.66 | Put | Bond Future | 3,571.2900 | 3.5713 | 3,344.7200 | 3.3447 | (6.344) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.68 | Put | Bond Future | 3,505.0500 | 3.5050 | 3,280.7700 | 3.2808 | (6.399) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.67 | Put | Bond Future | 3,538.1900 | 3.5382 | 3,312.6100 | 3.3126 | (6.376) | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.68 | Call | Bond Future | 7,740.5600 | 7.7406 | 7,782.5300 | 7.7825 | 0.542 | 0 | 0 | 0 |
| 2016/08/17 | 2044 | 04/05/2017 | 9.66 | Call | Bond Future | 7,630.7100 | 7.6307 | 7,670.3900 | 7.6704 | 0.520 | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | 137.07 | Put | Bond Future | 1,630.7500 | 1.6307 | 1,380.0300 | 1.3800 | (15.375) | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | | | Bond Future | 135.4392 | 135.4392 | 135.6900 | 135.6900 | 0.185 | 0.0000 | 0.0000 | 17,253 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | 2046 | 03/11/2016 | 137.09 | Put | Bond Future | 1,650.7500 | 1.6507 | 1,400.0300 | 1.4000 | (15.188) | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | 137.08 | Put | Bond Future | 1,640.7500 | 1.6407 | 1,390.0300 | 1.3900 | (15.281) | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | 137.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | 137.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2046 | 03/11/2016 | 137.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.52 | Put | Bond Future | 3,089.4300 | 3.0894 | 3,133.5300 | 3.1335 | 1.427 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | | | Bond Future | 146.4306 | 146.4306 | 146.3865 | 146.3865 | (0.030) | 0.0000 | 0.0000 | 21,628 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.54 | Put | Bond Future | 3,109.4300 | 3.1094 | 3,153.5300 | 3.1535 | 1.418 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.53 | Put | Bond Future | 3,099.4300 | 3.0994 | 3,143.5300 | 3.1435 | 1.423 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 2050 | 03/11/2016 | 149.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | AL37 | 03/11/2016 | | | Index Future | 509.6100 | 509.6100 | 509.3780 | 509.3780 | (0.046) | 0.0000 | 0.0000 | 14 |
| 2016/08/17 | AL37 | 02/02/2017 | | | Index Future | 519.5230 | 519.5230 | 519.2890 | 519.2890 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | AL7T | 03/11/2016 | | | Index Future | 596.2230 | 596.2230 | 595.6600 | 595.6600 | (0.094) | 0.0000 | 0.0000 | 9 |
| 2016/08/17 | AL7T | 02/02/2017 | | | Index Future | 607.8220 | 607.8220 | 607.2490 | 607.2490 | (0.094) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ALBI | 03/11/2016 | | | Index Future | 544.6350 | 544.6350 | 544.8780 | 544.8780 | 0.045 | 0.0000 | 0.0000 | 721 |
| 2016/08/17 | ALBI | 02/02/2017 | | | Index Future | 555.2300 | 555.2300 | 555.4800 | 555.4800 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ALBI | 04/05/2017 | | | Index Future | 566.5290 | 566.5290 | 566.7770 | 566.7770 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | | | Bond Future | 131.9282 | 131.9282 | 131.8921 | 131.8921 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.15 | Put | Bond Future | 221.7800 | 0.2218 | 257.8900 | 0.2579 | 16.282 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.17 | Put | Bond Future | 241.7800 | 0.2418 | 277.8900 | 0.2779 | 14.935 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 03/11/2016 | 132.16 | Put | Bond Future | 231.7800 | 0.2318 | 267.8900 | 0.2679 | 15.579 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | | | Bond Future | 134.5032 | 134.5032 | 134.4666 | 134.4666 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.10 | Put | Bond Future | 596.8200 | 0.5968 | 633.4000 | 0.6334 | 6.129 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.12 | Put | Bond Future | 616.8200 | 0.6168 | 653.4000 | 0.6534 | 5.930 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 02/02/2017 | 135.11 | Put | Bond Future | 606.8200 | 0.6068 | 643.4000 | 0.6434 | 6.028 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | | | Bond Future | 135.5586 | 135.5586 | 135.5189 | 135.5189 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.90 | Put | Bond Future | 2,341.3500 | 2.3413 | 2,381.0800 | 2.3811 | 1.697 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.92 | Put | Bond Future | 2,361.3500 | 2.3613 | 2,401.0800 | 2.4011 | 1.683 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.91 | Put | Bond Future | 2,351.3500 | 2.3513 | 2,391.0800 | 2.3911 | 1.690 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | EL28 | 04/05/2017 | 137.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | | | Bond Future | 9.9845 | 81.0341 | 9.9772 | 81.0841 | (0.073) | 0.0000 | 0.0000 | 8,789 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 8,347.6000 | 8.3476 | 8,397.5700 | 8.3976 | 0.599 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 8,231.6900 | 8.2317 | 8,281.6600 | 8.2817 | 0.607 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 8,289.6800 | 8.2897 | 8,339.6500 | 8.3397 | 0.603 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | | | Bond Future | 10.0483 | 82.6109 | 10.0407 | 82.6619 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | 3,538.7500 | 3.5388 | 3,589.7300 | 3.5897 | 1.441 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | 3,601.8400 | 3.6018 | 3,652.8200 | 3.6528 | 1.415 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | 3,664.8500 | 3.6649 | 3,715.8300 | 3.7158 | 1.391 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | ES33 | 04/05/2017 | | | Bond Future | 10.1002 | 80.4976 | 10.0927 | 80.5481 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.55 | Call | Bond Future | 2,924.1700 | 2.9242 | 2,974.6700 | 2.9747 | 1.727 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.56 | Call | Bond Future | 2,987.3500 | 2.9874 | 3,037.8500 | 3.0379 | 1.690 | 0 | 0 | 0 |
| 2016/08/17 | ES33 | 04/05/2017 | 10.54 | Call | Bond Future | 2,860.9200 | 2.8609 | 2,911.4200 | 2.9114 | 1.765 | 0 | 0 | 0 |
| 2016/08/17 | ES42 | 03/11/2016 | | | Bond Future | 10.0970 | 85.7905 | 10.0744 | 85.9714 | (0.224) | 0.0000 | 0.0000 | 8,777 |
| 2016/08/17 | ES42 | 02/02/2017 | | | Bond Future | 10.1563 | 87.4602 | 10.1329 | 87.6446 | (0.230) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ES42 | 04/05/2017 | | | Bond Future | 10.2082 | 84.9780 | 10.1843 | 85.1647 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 654,100.0000 | 65.4100 | 655,400.0000 | 65.5400 | 0.199 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | | | GOVI | 541.5200 | 541.5200 | 541.6500 | 541.6500 | 0.024 | 0.0000 | 0.0000 | 418 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 654,000.0000 | 65.4000 | 655,300.0000 | 65.5300 | 0.199 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 653,900.0000 | 65.3900 | 655,200.0000 | 65.5200 | 0.199 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | 187,150.0000 | 18.7150 | 188,490.0000 | 18.8490 | 0.716 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | | | GOVI | 552.0550 | 552.0550 | 552.1890 | 552.1890 | 0.024 | 0.0000 | 0.0000 | 26 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | 187,350.0000 | 18.7350 | 188,690.0000 | 18.8690 | 0.715 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | 187,250.0000 | 18.7250 | 188,590.0000 | 18.8590 | 0.716 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | | | GOVI | 563.2890 | 563.2890 | 563.4190 | 563.4190 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.19 | Call | GOVI | 3,010,990.0000 | 301.0990 | 3,012,290.0000 | 301.2290 | 0.043 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.20 | Call | GOVI | 3,010,890.0000 | 301.0890 | 3,012,190.0000 | 301.2190 | 0.043 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.18 | Call | GOVI | 3,011,090.0000 | 301.1090 | 3,012,390.0000 | 301.2390 | 0.043 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.19 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.18 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GOVI | 04/05/2017 | 262.20 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IGOV | 03/11/2016 | | | Index Future | 252.3470 | 252.3470 | 252.3520 | 252.3520 | 0.002 | 0.0000 | 0.0000 | 1,023 |
| 2016/08/17 | IGOV | 02/02/2017 | | | Index Future | 257.2710 | 257.2710 | 257.2770 | 257.2770 | 0.002 | 0.0000 | 0.0000 | 55 |
| 2016/08/17 | IGOV | 04/05/2017 | | | Index Future | 262.5210 | 262.5210 | 262.5240 | 262.5240 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ILBI | 03/11/2016 | | | Index Future | 682.9090 | 682.9090 | 682.7450 | 682.7450 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | ILBI | 02/02/2017 | | | Index Future | 696.1880 | 696.1880 | 696.0200 | 696.0200 | (0.024) | 0.0000 | 0.0000 | 155 |
| 2016/08/17 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.0666 | 100.0666 | 100.0650 | 100.0650 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.0082 | 100.0082 | 100.0057 | 100.0057 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6329 | 99.6329 | 99.6298 | 99.6298 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6861 | 99.6861 | 99.6883 | 99.6883 | 0.002 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.9587 | 99.9587 | 99.9606 | 99.9606 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.2330 | 99.2330 | 99.2332 | 99.2332 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.8878 | 98.8878 | 98.8851 | 98.8851 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.9423 | 98.9423 | 98.9364 | 98.9364 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS05 | 17/12/2020 | | | Interest Rate Swap | 97.6928 | 97.6928 | 97.7407 | 97.7407 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS05 | 16/03/2021 | | | Interest Rate Swap | 96.9950 | 96.9950 | 97.0484 | 97.0484 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.2637 | 96.2637 | 96.3226 | 96.3226 | 0.061 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS05 | 21/09/2021 | | | Interest Rate Swap | 96.5072 | 96.5072 | 96.5706 | 96.5706 | 0.066 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS10 | 17/12/2025 | | | Interest Rate Swap | 96.8575 | 96.8575 | 96.9897 | 96.9897 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS10 | 16/03/2026 | | | Interest Rate Swap | 93.8899 | 93.8899 | 94.0269 | 94.0269 | 0.146 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS10 | 15/06/2026 | | | Interest Rate Swap | 92.6214 | 92.6214 | 92.7622 | 92.7622 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | IS10 | 21/09/2026 | | | Interest Rate Swap | 94.6847 | 94.6847 | 94.8265 | 94.8265 | 0.150 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 17/08/2016 | | | Jibar Tradeable Future | 7.3500 | 92.6500 | 7.3500 | 92.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.3500 | 92.6500 | 7.3500 | 92.6500 | 0.000 | 0.0000 | 0.0000 | 10 |
| 2016/08/17 | JBAF | 19/10/2016 | | | Jibar Tradeable Future | 7.3700 | 92.6300 | 7.3700 | 92.6300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 16/11/2016 | | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3800 | 92.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.4000 | 92.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 15/02/2017 | | | Jibar Tradeable Future | 7.4300 | 92.5700 | 7.4300 | 92.5700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.4400 | 92.5600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.4800 | 92.5200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4700 | 92.5300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4700 | 92.5300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4700 | 92.5300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.9800 | 92.0200 | 7.9800 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 14.8700 | 0.0149 | 11.2200 | 0.0112 | (24.546) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | | | Bond Future | 8.1545 | 99.4945 | 8.1693 | 99.4231 | 0.183 | 0.0000 | 0.0000 | 15,295 |
| 2016/08/17 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 13.7200 | 0.0137 | 10.2900 | 0.0103 | (25.000) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 7,228.9900 | 7.2290 | 7,153.9000 | 7.1539 | (1.039) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 14.2900 | 0.0143 | 10.7400 | 0.0107 | (24.843) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 7,272.0500 | 7.2721 | 7,197.0600 | 7.1971 | (1.031) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 7,315.0900 | 7.3151 | 7,240.2200 | 7.2402 | (1.024) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 3,805.0500 | 3.8050 | 3,678.4100 | 3.6784 | (3.328) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | | | Bond Future | 8.1724 | 101.4304 | 8.1881 | 101.3576 | 0.192 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 3,838.9100 | 3.8389 | 3,712.5300 | 3.7125 | (3.292) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 728.4900 | 0.7285 | 674.4400 | 0.6744 | (7.419) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 706.7800 | 0.7068 | 653.2300 | 0.6532 | (7.577) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 3,771.2900 | 3.7713 | 3,644.4100 | 3.6444 | (3.364) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 717.5700 | 0.7176 | 663.7600 | 0.6638 | (7.499) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.61 | Call | Bond Future | 3,330.2400 | 3.3302 | 3,217.6200 | 3.2176 | (3.382) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | | | Bond Future | 8.1662 | 99.5607 | 8.1831 | 99.4845 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.59 | Call | Bond Future | 3,272.7300 | 3.2727 | 3,160.1900 | 3.1602 | (3.439) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.60 | Call | Bond Future | 3,301.4300 | 3.3014 | 3,188.8500 | 3.1888 | (3.410) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.59 | Put | Bond Future | 1,387.1400 | 1.3871 | 1,350.8300 | 1.3508 | (2.618) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.61 | Put | Bond Future | 1,356.7700 | 1.3568 | 1,320.3800 | 1.3204 | (2.682) | 0 | 0 | 0 |
| 2016/08/17 | R023 | 04/05/2017 | 8.60 | Put | Bond Future | 1,371.8900 | 1.3719 | 1,335.5400 | 1.3355 | (2.650) | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | 9.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | | | Bond Future | 9.0246 | 100.3404 | 9.0181 | 100.3971 | (0.071) | 0.0000 | 0.0000 | 4,315 |
| 2016/08/17 | R035 | 03/11/2016 | 9.59 | Call | Bond Future | 4,787.2400 | 4.7872 | 4,843.9800 | 4.8440 | 1.185 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | 9.57 | Call | Bond Future | 4,624.0100 | 4.6240 | 4,680.7500 | 4.6807 | 1.227 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | 9.58 | Call | Bond Future | 4,705.6800 | 4.7057 | 4,762.4200 | 4.7624 | 1.206 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | 9.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 03/11/2016 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | | | Bond Future | 9.0588 | 102.2928 | 9.0522 | 102.3506 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.51 | Call | Bond Future | 3,810.6900 | 3.8107 | 3,868.5100 | 3.8685 | 1.517 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.52 | Call | Bond Future | 3,892.6000 | 3.8926 | 3,950.4200 | 3.9504 | 1.485 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 02/02/2017 | 9.50 | Call | Bond Future | 3,728.6800 | 3.7287 | 3,786.5000 | 3.7865 | 1.551 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | | | Bond Future | 9.0802 | 99.8695 | 9.0736 | 99.9266 | (0.073) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.55 | Call | Bond Future | 3,931.7700 | 3.9318 | 3,988.8500 | 3.9888 | 1.452 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.53 | Call | Bond Future | 3,769.2800 | 3.7693 | 3,826.3600 | 3.8264 | 1.514 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.54 | Call | Bond Future | 3,850.5800 | 3.8506 | 3,907.6600 | 3.9077 | 1.482 | 0 | 0 | 0 |
| 2016/08/17 | R035 | 04/05/2017 | 9.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.40 | Put | Bond Future | 234.5800 | 0.2346 | 210.6400 | 0.2106 | (10.205) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | | | Bond Future | 8.4517 | 117.7432 | 8.4663 | 117.6370 | 0.172 | 0.0000 | 0.0000 | 95,084 |
| 2016/08/17 | R186 | 03/11/2016 | 8.95 | Put | Bond Future | 717.5600 | 0.7176 | 679.4300 | 0.6794 | (5.314) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.20 | Put | Bond Future | 393.8800 | 0.3939 | 363.3900 | 0.3634 | (7.741) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 8.97 | Put | Bond Future | 685.4900 | 0.6855 | 647.5800 | 0.6476 | (5.530) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 8.96 | Put | Bond Future | 701.3700 | 0.7014 | 663.4300 | 0.6634 | (5.409) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.66 | Call | Bond Future | 8,515.1100 | 8.5151 | 8,388.6500 | 8.3887 | (1.485) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.10 | Call | Bond Future | 5,120.1800 | 5.1202 | 4,979.7600 | 4.9798 | (2.742) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 8.97 | Call | Bond Future | 4,396.3200 | 4.3963 | 4,252.1600 | 4.2522 | (3.279) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.71 | Call | Bond Future | 8,828.9300 | 8.8289 | 8,703.1400 | 8.7031 | (1.425) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 8.95 | Call | Bond Future | 4,288.2400 | 4.2882 | 4,143.8600 | 4.1439 | (3.367) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.20 | Call | Bond Future | 5,699.2100 | 5.6992 | 5,562.4700 | 5.5625 | (2.399) | 0 | 0 | 1,425 |
| 2016/08/17 | R186 | 03/11/2016 | 9.40 | Call | Bond Future | 6,901.0500 | 6.9011 | 6,770.8600 | 6.7709 | (1.887) | 0 | 0 | 1,425 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R186 | 03/11/2016 | 9.66 | Put | Bond Future | 113.6600 | 0.1137 | 93.4500 | 0.0935 | (17.781) | 0 | 0 | 5,000 |
| 2016/08/17 | R186 | 03/11/2016 | 9.71 | Put | Bond Future | 98.2300 | 0.0982 | 78.6900 | 0.0787 | (19.892) | 0 | 0 | 5,000 |
| 2016/08/17 | R186 | 03/11/2016 | 8.96 | Call | Bond Future | 4,342.1600 | 4.3422 | 4,197.9700 | 4.1980 | (3.321) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 03/11/2016 | 9.10 | Put | Bond Future | 504.2400 | 0.5042 | 470.0700 | 0.4701 | (6.777) | 0 | 0 | 5,200 |
| 2016/08/17 | R186 | 02/02/2017 | 8.81 | Put | Bond Future | 1,830.0500 | 1.8300 | 1,820.1700 | 1.8202 | (0.540) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 9.40 | Call | Bond Future | 7,162.2300 | 7.1622 | 7,040.1900 | 7.0402 | (1.704) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | | | Bond Future | 8.4741 | 114.7306 | 8.4892 | 114.6224 | 0.178 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.80 | Put | Bond Future | 1,855.1000 | 1.8551 | 1,845.4600 | 1.8455 | (0.520) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.90 | Put | Bond Future | 1,615.4400 | 1.6154 | 1,603.7300 | 1.6037 | (0.725) | 0 | 0 | 750 |
| 2016/08/17 | R186 | 02/02/2017 | 9.50 | Call | Bond Future | 7,710.3300 | 7.7103 | 7,589.2900 | 7.5893 | (1.570) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.43 | Put | Bond Future | 3,016.2100 | 3.0162 | 2,997.5400 | 2.9975 | (0.619) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.81 | Call | Bond Future | 4,207.8200 | 4.2078 | 4,089.6700 | 4.0897 | (2.808) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.79 | Call | Bond Future | 4,118.5100 | 4.1185 | 4,000.8300 | 4.0008 | (2.857) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.80 | Call | Bond Future | 4,163.0500 | 4.1631 | 4,045.1400 | 4.0451 | (2.832) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 8.90 | Call | Bond Future | 4,618.9000 | 4.6189 | 4,498.9200 | 4.4989 | (2.598) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 02/02/2017 | 9.50 | Put | Bond Future | 654.8500 | 0.6548 | 642.0800 | 0.6421 | (1.950) | 0 | 0 | 6,500 |
| 2016/08/17 | R186 | 02/02/2017 | 8.43 | Call | Bond Future | 2,698.9700 | 2.6990 | 2,572.0300 | 2.5720 | (4.703) | 0 | 0 | 750 |
| 2016/08/17 | R186 | 02/02/2017 | 9.40 | Put | Bond Future | 767.9600 | 0.7680 | 754.1900 | 0.7542 | (1.793) | 0 | 0 | 750 |
| 2016/08/17 | R186 | 02/02/2017 | 8.79 | Put | Bond Future | 1,880.4300 | 1.8804 | 1,871.0200 | 1.8710 | (0.500) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | | | Bond Future | 8.4838 | 117.0675 | 8.4998 | 116.9550 | 0.188 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.89 | Put | Bond Future | 2,384.9900 | 2.3850 | 2,293.2300 | 2.2932 | (3.847) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.91 | Put | Bond Future | 2,336.3000 | 2.3363 | 2,244.6100 | 2.2446 | (3.925) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.90 | Put | Bond Future | 2,360.5400 | 2.3605 | 2,268.8200 | 2.2688 | (3.886) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.91 | Call | Bond Future | 5,285.7900 | 5.2858 | 5,081.6100 | 5.0816 | (3.863) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.89 | Call | Bond Future | 5,198.3900 | 5.1984 | 4,994.1400 | 4.9941 | (3.929) | 0 | 0 | 0 |
| 2016/08/17 | R186 | 04/05/2017 | 8.90 | Call | Bond Future | 5,242.0100 | 5.2420 | 5,037.8000 | 5.0378 | (3.896) | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | 303.56 | Call | Bond Future | 1,009.5100 | 1.0095 | 913.4500 | 0.9134 | (9.516) | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | 303.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | | | Bond Future | 304.5695 | 304.5695 | 304.4735 | 304.4735 | (0.032) | 0.0000 | 0.0000 | 1,589 |
| 2016/08/17 | R197 | 03/11/2016 | 303.57 | Call | Bond Future | 999.5100 | 0.9995 | 903.4500 | 0.9034 | (9.611) | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | 303.58 | Call | Bond Future | 989.5100 | 0.9895 | 893.4500 | 0.8934 | (9.708) | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | 303.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R197 | 03/11/2016 | 303.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | 253.85 | Put | Bond Future | 1,349.0000 | 1.3490 | 1,426.4100 | 1.4264 | 5.738 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | | | Bond Future | 252.5010 | 252.5010 | 252.4236 | 252.4236 | (0.031) | 0.0000 | 0.0000 | 36,658 |
| 2016/08/17 | R202 | 03/11/2016 | 253.87 | Put | Bond Future | 1,369.0000 | 1.3690 | 1,446.4100 | 1.4464 | 5.654 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | 253.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | 253.86 | Put | Bond Future | 1,359.0000 | 1.3590 | 1,436.4100 | 1.4364 | 5.696 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | 253.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R202 | 03/11/2016 | 253.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 1,207.3600 | 1.2074 | 1,208.4100 | 1.2084 | 0.087 | 0 | 0 | 0 |
| 2016/08/17 | R203 | 03/11/2016 | | | Bond Future | 7.3710 | 101.9273 | 7.3675 | 101.9302 | (0.048) | 0.0000 | 0.0000 | 30,318 |
| 2016/08/17 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 1,191.5400 | 1.1915 | 1,192.4400 | 1.1924 | 0.076 | 0 | 0 | 0 |
| 2016/08/17 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 1,199.4500 | 1.1994 | 1,200.4200 | 1.2004 | 0.081 | 0 | 0 | 0 |
| 2016/08/17 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 2.7000 | 0.0027 | 0.6800 | 0.0007 | (74.815) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 2.4800 | 0.0025 | 0.6100 | 0.0006 | (75.403) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 2.5900 | 0.0026 | 0.6400 | 0.0006 | (75.290) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 413.0000 | 0.4130 | 372.1100 | 0.3721 | (9.901) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 108.9800 | 0.1090 | 65.3900 | 0.0654 | (39.998) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | | | Bond Future | 7.1788 | 103.9107 | 7.1736 | 103.9137 | (0.072) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 417.0500 | 0.4170 | 376.4600 | 0.3765 | (9.733) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 421.3600 | 0.4214 | 381.0600 | 0.3811 | (9.564) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 110.7100 | 0.1107 | 66.8200 | 0.0668 | (39.644) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 107.5000 | 0.1075 | 64.2000 | 0.0642 | (40.279) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.91 | Call | Bond Future | 303.6800 | 0.3037 | 260.0100 | 0.2600 | (14.380) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.92 | Put | Bond Future | 94.2800 | 0.0943 | 49.5500 | 0.0496 | (47.444) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | | | Bond Future | 6.3164 | 101.8513 | 6.3129 | 101.8525 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.92 | Call | Bond Future | 306.3700 | 0.3064 | 262.8900 | 0.2629 | (14.192) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.93 | Call | Bond Future | 308.7600 | 0.3088 | 265.5100 | 0.2655 | (14.008) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.91 | Put | Bond Future | 95.1000 | 0.0951 | 50.1800 | 0.0502 | (47.234) | 0 | 0 | 0 |
| 2016/08/17 | R203 | 04/05/2017 | 6.93 | Put | Bond Future | 93.1600 | 0.0932 | 48.6600 | 0.0487 | (47.767) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | | | Bond Future | 7.6174 | 103.7820 | 7.6175 | 103.7818 | 0.002 | 0.0000 | 0.0000 | 28,909 |
| 2016/08/17 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 2.7900 | 0.0028 | 0.9800 | 0.0010 | (64.875) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 2.5400 | 0.0025 | 0.8700 | 0.0009 | (65.748) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 2.6600 | 0.0027 | 0.9200 | 0.0009 | (65.414) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 3,040.0300 | 3.0400 | 3,038.0600 | 3.0381 | (0.065) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 3,021.5700 | 3.0216 | 3,019.5300 | 3.0195 | (0.068) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 3,058.4900 | 3.0585 | 3,056.5900 | 3.0566 | (0.062) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 1,396.5900 | 1.3966 | 1,355.1100 | 1.3551 | (2.970) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | | | Bond Future | 7.5794 | 101.7605 | 7.5795 | 101.7603 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 1,409.9700 | 1.4100 | 1,368.8600 | 1.3689 | (2.916) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 1,423.5900 | 1.4236 | 1,382.6600 | 1.3827 | (2.875) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 199.7000 | 0.1997 | 158.4100 | 0.1584 | (20.676) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 192.8100 | 0.1928 | 152.0700 | 0.1521 | (21.130) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 196.1300 | 0.1961 | 155.2100 | 0.1552 | (20.864) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.90 | Put | Bond Future | 409.8000 | 0.4098 | 333.9700 | 0.3340 | (18.504) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | | | Bond Future | 7.4717 | 103.8331 | 7.4730 | 103.8310 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.92 | Put | Bond Future | 399.8700 | 0.3999 | 324.9300 | 0.3249 | (18.741) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.90 | Call | Bond Future | 1,052.7700 | 1.0528 | 974.9400 | 0.9749 | (7.393) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.91 | Put | Bond Future | 404.8100 | 0.4048 | 329.5800 | 0.3296 | (18.584) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.91 | Call | Bond Future | 1,062.7300 | 1.0627 | 985.5000 | 0.9855 | (7.267) | 0 | 0 | 0 |
| 2016/08/17 | R204 | 04/05/2017 | 7.92 | Call | Bond Future | 1,072.7300 | 1.0727 | 995.7900 | 0.9958 | (7.172) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | | | Bond Future | 7.7765 | 100.8086 | 7.7871 | 100.7797 | 0.135 | 0.0000 | 0.0000 | 54,940 |
| 2016/08/17 | R207 | 03/11/2016 | 7.94 | Call | Bond Future | 928.9200 | 0.9289 | 851.6400 | 0.8516 | (8.319) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | 7.93 | Put | Bond Future | 491.3900 | 0.4914 | 442.9900 | 0.4430 | (9.850) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | 7.95 | Put | Bond Future | 470.0600 | 0.4701 | 421.8300 | 0.4218 | (10.260) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | 7.94 | Put | Bond Future | 480.5500 | 0.4805 | 432.2300 | 0.4322 | (10.055) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | 7.95 | Call | Bond Future | 945.7800 | 0.9458 | 868.5900 | 0.8686 | (8.162) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 03/11/2016 | 7.93 | Call | Bond Future | 912.4000 | 0.9124 | 835.0400 | 0.8350 | (8.479) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 3,758.1500 | 3.7581 | 3,709.4600 | 3.7095 | (1.296) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | | | Bond Future | 7.7635 | 99.1273 | 7.7750 | 99.0979 | 0.148 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 3,017.5100 | 3.0175 | 2,956.8000 | 2.9568 | (2.012) | 0 | 0 | 62 |
| 2016/08/17 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 3,712.4500 | 3.7125 | 3,663.1100 | 3.6631 | (1.329) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 3,735.2900 | 3.7353 | 3,686.2700 | 3.6863 | (1.312) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 134.5100 | 0.1345 | 103.2500 | 0.1032 | (23.240) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 67.8600 | 0.0679 | 47.9700 | 0.0480 | (29.310) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 64.6900 | 0.0647 | 45.4500 | 0.0454 | (29.742) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 66.2600 | 0.0663 | 46.6900 | 0.0467 | (29.535) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.21 | Put | Bond Future | 612.2600 | 0.6123 | 522.2700 | 0.5223 | (14.698) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | | | Bond Future | 7.7201 | 101.1463 | 7.7336 | 101.1145 | 0.174 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.22 | Call | Bond Future | 1,780.4400 | 1.7804 | 1,658.9300 | 1.6589 | (6.825) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.20 | Call | Bond Future | 1,748.4700 | 1.7485 | 1,626.3800 | 1.6264 | (6.983) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.21 | Call | Bond Future | 1,764.4200 | 1.7644 | 1,642.6200 | 1.6426 | (6.903) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.20 | Put | Bond Future | 619.6700 | 0.6197 | 529.3900 | 0.5294 | (14.569) | 0 | 0 | 0 |
| 2016/08/17 | R207 | 04/05/2017 | 8.22 | Put | Bond Future | 604.9400 | 0.6049 | 515.2400 | 0.5152 | (14.828) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 5.2400 | 0.0052 | 3.3200 | 0.0033 | (36.641) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | | | Bond Future | 7.9376 | 96.3792 | 7.9475 | 96.3438 | 0.126 | 0.0000 | 0.0000 | 32,606 |
| 2016/08/17 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 5.4800 | 0.0055 | 3.4900 | 0.0035 | (36.314) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 5,598.8900 | 5.5989 | 5,561.4100 | 5.5614 | (0.669) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 5,631.6600 | 5.6317 | 5,594.2500 | 5.5942 | (0.664) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 5,664.4200 | 5.6644 | 5,627.0800 | 5.6271 | (0.659) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 5.7300 | 0.0057 | 3.6700 | 0.0037 | (35.951) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | | | Bond Future | 7.9430 | 98.2547 | 7.9537 | 98.2186 | 0.134 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 2,777.1900 | 2.7772 | 2,686.0000 | 2.6860 | (3.284) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 459.5000 | 0.4595 | 404.0000 | 0.4040 | (12.078) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 444.6000 | 0.4446 | 389.8400 | 0.3898 | (12.317) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 452.1000 | 0.4521 | 396.9600 | 0.3970 | (12.196) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 2,802.5500 | 2.8025 | 2,711.7400 | 2.7117 | (3.240) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 2,751.7200 | 2.7517 | 2,660.1700 | 2.6602 | (3.327) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.39 | Call | Bond Future | 2,360.0100 | 2.3600 | 2,261.7600 | 2.2618 | (4.163) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | | | Bond Future | 7.9206 | 96.8511 | 7.9326 | 96.8126 | 0.151 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.37 | Call | Bond Future | 2,317.7600 | 2.3178 | 2,219.2300 | 2.2192 | (4.251) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.38 | Call | Bond Future | 2,338.6900 | 2.3387 | 2,240.3000 | 2.2403 | (4.207) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.37 | Put | Bond Future | 884.5900 | 0.8846 | 824.5700 | 0.8246 | (6.785) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.39 | Put | Bond Future | 863.6600 | 0.8637 | 803.9200 | 0.8039 | (6.917) | 0 | 0 | 0 |
| 2016/08/17 | R208 | 04/05/2017 | 8.38 | Put | Bond Future | 873.9200 | 0.8739 | 814.0400 | 0.8140 | (6.852) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 8,682.4600 | 8.6825 | 8,713.0400 | 8.7130 | 0.352 | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | | | Bond Future | 8.9848 | 75.7560 | 8.9786 | 75.8018 | (0.069) | 0.0000 | 0.0000 | 35,503 |
| 2016/08/17 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 8,566.5200 | 8.5665 | 8,596.7500 | 8.5967 | 0.353 | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 8.87 | Put | Bond Future | 2,541.6000 | 2.5416 | 2,474.7900 | 2.4748 | (2.629) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 9.05 | Call | Bond Future | 2,329.0300 | 2.3290 | 2,316.2000 | 2.3162 | (0.551) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 9.45 | Call | Bond Future | 4,140.8700 | 4.1409 | 4,154.2900 | 4.1543 | 0.324 | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 8,624.6600 | 8.6247 | 8,654.9000 | 8.6549 | 0.351 | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 120.3700 | 0.1204 | 104.8500 | 0.1048 | (12.894) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 03/11/2016 | 9.45 | Put | Bond Future | 830.0100 | 0.8300 | 797.6800 | 0.7977 | (3.895) | 0 | 0 | 250 |
| 2016/08/17 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 117.1600 | 0.1172 | 101.6500 | 0.1016 | (13.238) | 0 | 0 | 5,000 |
| 2016/08/17 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 113.7100 | 0.1137 | 98.5400 | 0.0985 | (13.341) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R209 | 03/11/2016 | 8.87 | Call | Bond Future | 1,689.0300 | 1.6890 | 1,667.9700 | 1.6680 | (1.247) | 0 | 0 | 250 |
| 2016/08/17 | R209 | 03/11/2016 | 9.05 | Put | Bond Future | 1,851.4200 | 1.8514 | 1,792.8400 | 1.7928 | (3.164) | 0 | 0 | 250 |
| 2016/08/17 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 1,600.9200 | 1.6009 | 1,504.7800 | 1.5048 | (6.005) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | | | Bond Future | 9.0133 | 77.2302 | 9.0069 | 77.2769 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 1,622.0100 | 1.6220 | 1,525.3400 | 1.5253 | (5.960) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 5,375.4600 | 5.3755 | 5,326.0600 | 5.3261 | (0.919) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 5,282.5800 | 5.2826 | 5,231.9500 | 5.2320 | (0.958) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 5,328.8600 | 5.3289 | 5,278.9300 | 5.2789 | (0.937) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 1,643.5100 | 1.6435 | 1,546.1400 | 1.5461 | (5.925) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.48 | Put | Bond Future | 2,461.1900 | 2.4612 | 2,407.1200 | 2.4071 | (2.197) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | | | Bond Future | 9.0328 | 75.6507 | 9.0264 | 75.6971 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.47 | Put | Bond Future | 2,486.1800 | 2.4862 | 2,431.9000 | 2.4319 | (2.183) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.46 | Call | Bond Future | 5,522.3700 | 5.5224 | 5,514.1700 | 5.5142 | (0.148) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.47 | Call | Bond Future | 5,565.4500 | 5.5654 | 5,557.4800 | 5.5575 | (0.143) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.48 | Call | Bond Future | 5,608.6600 | 5.6087 | 5,600.9000 | 5.6009 | (0.138) | 0 | 0 | 0 |
| 2016/08/17 | R209 | 04/05/2017 | 9.46 | Put | Bond Future | 2,511.4000 | 2.5114 | 2,456.8900 | 2.4569 | (2.171) | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | | | Bond Future | 188.7833 | 188.7833 | 188.7244 | 188.7244 | (0.031) | 0.0000 | 0.0000 | 2,182 |
| 2016/08/17 | R210 | 03/11/2016 | 188.90 | Put | Bond Future | 116.6500 | 0.1166 | 175.5700 | 0.1756 | 50.510 | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | 188.92 | Put | Bond Future | 136.6500 | 0.1366 | 195.5700 | 0.1956 | 43.117 | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | 188.91 | Put | Bond Future | 126.6500 | 0.1266 | 185.5700 | 0.1856 | 46.522 | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | 188.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | 188.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R210 | 03/11/2016 | 188.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | 141.75 | Call | Bond Future | 409.0300 | 0.4090 | 364.2600 | 0.3643 | (10.945) | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | | | Bond Future | 142.1590 | 142.1590 | 142.1143 | 142.1143 | (0.031) | 0.0000 | 0.0000 | 56 |
| 2016/08/17 | R211 | 03/11/2016 | 141.76 | Call | Bond Future | 399.0300 | 0.3990 | 354.2600 | 0.3543 | (11.220) | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | 141.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | 141.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | 141.74 | Call | Bond Future | 419.0300 | 0.4190 | 374.2600 | 0.3743 | (10.684) | 0 | 0 | 0 |
| 2016/08/17 | R211 | 03/11/2016 | 141.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | | | Bond Future | 148.8658 | 148.8658 | 148.8185 | 148.8185 | (0.032) | 0.0000 | 0.0000 | 3,962 |
| 2016/08/17 | R212 | 03/11/2016 | 148.11 | Call | Bond Future | 755.7500 | 0.7558 | 708.5400 | 0.7085 | (6.247) | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | 148.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | 148.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | 148.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | 148.12 | Call | Bond Future | 745.7500 | 0.7458 | 698.5400 | 0.6985 | (6.331) | 0 | 0 | 0 |
| 2016/08/17 | R212 | 03/11/2016 | 148.10 | Call | Bond Future | 765.7500 | 0.7658 | 718.5400 | 0.7185 | (6.165) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | | | Bond Future | 8.8572 | 86.4150 | 8.8612 | 86.3868 | 0.044 | 0.0000 | 0.0000 | 43,664 |
| 2016/08/17 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 88.1700 | 0.0882 | 75.6100 | 0.0756 | (14.245) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 82.7500 | 0.0828 | 70.7400 | 0.0707 | (14.514) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 8,882.7800 | 8.8828 | 8,842.0300 | 8.8420 | (0.459) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 85.4200 | 0.0854 | 73.1400 | 0.0731 | (14.376) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 8,941.5200 | 8.9415 | 8,901.0500 | 8.9011 | (0.453) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 9,000.2600 | 9.0003 | 8,960.0600 | 8.9601 | (0.447) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/17 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 5,124.4700 | | 5.1245 | 4,968.6900 | 4.9687 | (3.040) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | 9.42 | Call | Bond Future | 5,216.4600 | | 5.2165 | 5,061.7600 | 5.0618 | (2.966) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | | | Bond Future | 8.8885 | | 88.0964 | 8.8925 | 88.0676 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | 9.41 | Call | Bond Future | 5,170.2900 | | 5.1703 | 5,015.0400 | 5.0150 | (3.003) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | 9.40 | Put | Bond Future | 1,600.6100 | | 1.6006 | 1,473.5600 | 1.4736 | (7.938) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | 9.42 | Put | Bond Future | 1,559.0000 | | 1.5590 | 1,433.0300 | 1.4330 | (8.080) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 02/02/2017 | 9.41 | Put | Bond Future | 1,579.5900 | | 1.5796 | 1,453.0700 | 1.4531 | (8.010) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | | | Bond Future | 8.9061 | | 86.3360 | 8.9105 | 86.3050 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.35 | Put | Bond Future | 2,340.4000 | | 2.3404 | 2,296.0300 | 2.2960 | (1.896) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.37 | Put | Bond Future | 2,292.6400 | | 2.2926 | 2,248.4200 | 2.2484 | (1.929) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.35 | Call | Bond Future | 5,381.9300 | | 5.3819 | 5,306.5800 | 5.3066 | (1.400) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.36 | Put | Bond Future | 2,316.5500 | | 2.3166 | 2,271.9900 | 2.2720 | (1.924) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.36 | Call | Bond Future | 5,424.8500 | | 5.4249 | 5,349.3100 | 5.3493 | (1.392) | 0 | 0 | 0 |
| 2016/08/17 | R213 | 04/05/2017 | 9.37 | Call | Bond Future | 5,467.6400 | | 5.4676 | 5,392.4400 | 5.3924 | (1.375) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 129.9900 | | 0.1300 | 108.8700 | 0.1089 | (16.247) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | | | Bond Future | 9.0708 | | 76.1602 | 9.0492 | 76.3282 | (0.238) | 0.0000 | 0.0000 | 29,419 |
| 2016/08/17 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 133.7700 | | 0.1338 | 112.1800 | 0.1122 | (16.140) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 9,068.5600 | | 9.0686 | 9,215.3800 | 9.2154 | 1.619 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 8,950.2700 | | 8.9503 | 9,096.1400 | 9.0961 | 1.630 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 9,009.4200 | | 9.0094 | 9,155.7700 | 9.1558 | 1.624 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 137.6500 | | 0.1377 | 115.5800 | 0.1156 | (16.033) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | | | Bond Future | 9.1013 | | 77.6422 | 9.0791 | 77.8133 | (0.244) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.67 | Call | Bond Future | 5,850.8100 | | 5.8508 | 5,850.1000 | 5.8501 | (0.012) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.66 | Put | Bond Future | 1,693.7400 | | 1.6937 | 1,520.8000 | 1.5208 | (10.211) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.68 | Put | Bond Future | 1,650.7800 | | 1.6508 | 1,480.0200 | 1.4800 | (10.344) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.67 | Put | Bond Future | 1,672.1400 | | 1.6721 | 1,500.2900 | 1.5003 | (10.277) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.68 | Call | Bond Future | 5,899.5100 | | 5.8995 | 5,899.8900 | 5.8999 | 0.006 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 02/02/2017 | 9.66 | Call | Bond Future | 5,802.2500 | | 5.8023 | 5,800.4500 | 5.8004 | (0.031) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.58 | Put | Bond Future | 2,629.2800 | | 2.6293 | 2,485.9000 | 2.4859 | (5.453) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | | | Bond Future | 9.1207 | | 75.9228 | 9.0981 | 76.0960 | (0.247) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.57 | Put | Bond Future | 2,655.2800 | | 2.6553 | 2,511.2100 | 2.5112 | (5.426) | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.58 | Call | Bond Future | 6,020.0000 | | 6.0200 | 6,049.7600 | 6.0498 | 0.494 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.56 | Call | Bond Future | 5,930.0600 | | 5.9301 | 5,958.4600 | 5.9585 | 0.479 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.57 | Call | Bond Future | 5,974.8600 | | 5.9749 | 6,003.9300 | 6.0039 | 0.487 | 0 | 0 | 0 |
| 2016/08/17 | R214 | 04/05/2017 | 9.56 | Put | Bond Future | 2,681.7400 | | 2.6817 | 2,537.0000 | 2.5370 | (5.397) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 11,201.0200 | | 11.2010 | 11,526.8400 | 11.5268 | 2.909 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | | | Bond Future | 9.1475 | | 97.5637 | 9.1104 | 97.9318 | (0.405) | 0.0000 | 0.0000 | 61,316 |
| 2016/08/17 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 11,274.6500 | | 11.2746 | 11,601.3200 | 11.6013 | 2.897 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 242.7100 | | 0.2427 | 199.5400 | 0.1995 | (17.787) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 230.4200 | | 0.2304 | 188.9600 | 0.1890 | (17.993) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 11,127.3700 | | 11.1274 | 11,452.3300 | 11.4523 | 2.920 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 236.5000 | | 0.2365 | 194.1900 | 0.1942 | (17.890) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | 9.76 | Put | Bond Future | 2,244.9500 | | 2.2450 | 2,038.7500 | 2.0388 | (9.185) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | 9.78 | Put | Bond Future | 2,190.7500 | | 2.1907 | 1,987.2600 | 1.9873 | (9.289) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | | | Bond Future | 9.1800 | | 99.4620 | 9.1419 | 99.8373 | (0.414) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | 9.77 | Put | Bond Future | 2,217.8200 | | 2.2178 | 2,012.8600 | 2.0129 | (9.242) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/08/17 | R248 | 02/02/2017 | 9.76 | Call | Bond Future | 7,662.1700 | 7.6622 | 7,831.3100 | 7.8313 | 2.207 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 7,723.6600 | 7.7237 | 7,894.0400 | 7.8940 | 2.206 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 7,785.0500 | 7.7850 | 7,956.9000 | 7.9569 | 2.207 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.66 | Call | Bond Future | 7,844.7300 | 7.8447 | 8,068.8300 | 8.0688 | 2.857 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | | | Bond Future | 9.2012 | 97.0445 | 9.1624 | 97.4257 | (0.422) | 0.0000 | 0.0000 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.67 | Call | Bond Future | 7,901.3600 | 7.9014 | 8,126.7500 | 8.1267 | 2.853 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.65 | Put | Bond Future | 3,568.7300 | 3.5687 | 3,410.7000 | 3.4107 | (4.428) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.67 | Put | Bond Future | 3,501.5000 | 3.5015 | 3,345.7600 | 3.3458 | (4.448) | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.65 | Call | Bond Future | 7,788.2300 | 7.7882 | 8,011.3300 | 8.0113 | 2.865 | 0 | 0 | 0 |
| 2016/08/17 | R248 | 04/05/2017 | 9.66 | Put | Bond Future | 3,534.9700 | 3.5350 | 3,377.9400 | 3.3779 | (4.442) | 0 | 0 | 0 |

Total

701514