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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/08/2016 TO 18/08/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/08/18 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | | | Bond Future | 130.2116 | 130.2116 | 130.1981 | 130.1981 | (0.010) | 0.0000 | 0.0000 | 3,086 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.21 | Call | Bond Future | 1,001.5700 | 1.0016 | 988.0500 | 0.9881 | (1.350) | 0 | 0 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.22 | Call | Bond Future | 991.5700 | 0.9916 | 978.0500 | 0.9781 | (1.363) | 0 | 0 | 0 |
| 2016/08/18 | 2025 | 03/11/2016 | 129.23 | Call | Bond Future | 981.5700 | 0.9816 | 968.0500 | 0.9681 | (1.377) | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | | | Bond Future | 8.8192 | 95.8296 | 8.7675 | 96.2125 | (0.587) | 0.0000 | 0.0000 | 30,334 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.33 | Call | Bond Future | 3,666.7400 | 3.6667 | 4,049.6400 | 4.0496 | 10.443 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.34 | Call | Bond Future | 3,736.5100 | 3.7365 | 4,119.4100 | 4.1194 | 10.248 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.35 | Call | Bond Future | 3,806.2100 | 3.8062 | 4,189.1100 | 4.1891 | 10.060 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 03/11/2016 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | | | Bond Future | 8.8472 | 93.6882 | 8.7942 | 94.0758 | (0.600) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.29 | Call | Bond Future | 3,150.5600 | 3.1506 | 3,538.1700 | 3.5382 | 12.303 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.30 | Call | Bond Future | 3,220.0000 | 3.2200 | 3,607.6100 | 3.6076 | 12.038 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 02/02/2017 | 9.31 | Call | Bond Future | 3,289.3700 | 3.2894 | 3,676.9800 | 3.6770 | 11.784 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.33 | Call | Bond Future | 3,241.8400 | 3.2418 | 3,637.4200 | 3.6374 | 12.202 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | | | Bond Future | 8.8686 | 95.5952 | 8.8138 | 95.9908 | (0.618) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.34 | Call | Bond Future | 3,310.3700 | 3.3104 | 3,705.9500 | 3.7060 | 11.950 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.32 | Call | Bond Future | 3,173.2400 | 3.1732 | 3,568.8200 | 3.5688 | 12.466 | 0 | 0 | 0 |
| 2016/08/18 | 2030 | 04/05/2017 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | | | Bond Future | 8.9475 | 95.0993 | 8.9009 | 95.4698 | (0.521) | 0.0000 | 0.0000 | 13,093 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 90.3200 | 0.0903 | 74.5900 | 0.0746 | (17.416) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 84.6900 | 0.0847 | 69.8000 | 0.0698 | (17.582) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 87.4600 | 0.0875 | 72.1600 | 0.0722 | (17.494) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 9,979.0200 | 9.9790 | 10,334.6400 | 10.3346 | 3.564 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 9,849.6600 | 9.8497 | 10,204.4400 | 10.2044 | 3.602 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 9,914.3300 | 9.9143 | 10,269.5400 | 10.2695 | 3.583 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 5,783.5200 | 5.7835 | 6,043.8400 | 6.0438 | 4.501 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | | | Bond Future | 8.9798 | 96.9500 | 8.9321 | 97.3249 | (0.531) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 5,680.5900 | 5.6806 | 5,938.5700 | 5.9386 | 4.541 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 5,731.9800 | 5.7320 | 5,991.1300 | 5.9911 | 4.521 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 1,652.9400 | 1.6529 | 1,536.0000 | 1.5360 | (7.075) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 1,608.8600 | 1.6089 | 1,494.2600 | 1.4943 | (7.123) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 1,630.7800 | 1.6308 | 1,515.0100 | 1.5150 | (7.099) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.45 | Call | Bond Future | 5,990.5100 | 5.9905 | 6,234.6500 | 6.2347 | 4.075 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | | | Bond Future | 9.0019 | 94.7618 | 8.9527 | 95.1445 | (0.546) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.46 | Call | Bond Future | 6,037.4800 | 6.0375 | 6,282.6400 | 6.2826 | 4.061 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.44 | Put | Bond Future | 2,630.0500 | 2.6300 | 2,490.4800 | 2.4905 | (5.307) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.46 | Put | Bond Future | 2,576.9200 | 2.5769 | 2,439.4000 | 2.4394 | (5.337) | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.44 | Call | Bond Future | 5,943.3900 | 5.9434 | 6,186.5000 | 6.1865 | 4.090 | 0 | 0 | 0 |
| 2016/08/18 | 2032 | 04/05/2017 | 9.45 | Put | Bond Future | 2,603.5200 | 2.6035 | 2,464.9800 | 2.4650 | (5.321) | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | | | Bond Future | 108.6099 | 108.6099 | 108.5990 | 108.5990 | (0.010) | 0.0000 | 0.0000 | 4,275 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.16 | Put | Bond Future | 550.1100 | 0.5501 | 561.0100 | 0.5610 | 1.981 | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.17 | Put | Bond Future | 560.1100 | 0.5601 | 571.0100 | 0.5710 | 1.946 | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.18 | Put | Bond Future | 570.1100 | 0.5701 | 581.0100 | 0.5810 | 1.912 | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2033 | 03/11/2016 | 109.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 10,410.4900 | 10.4105 | 10,754.9400 | 10.7549 | 3.309 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 137.5400 | 0.1375 | 117.0200 | 0.1170 | (14.919) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | | | Bond Future | 9.0754 | 96.9989 | 9.0341 | 97.3644 | (0.456) | 0.0000 | 0.0000 | 40,431 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 10,479.8600 | 10.4799 | 10,824.8300 | 10.8248 | 3.292 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 10,549.2200 | 10.5492 | 10,894.7000 | 10.8947 | 3.275 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 141.6600 | 0.1417 | 120.6200 | 0.1206 | (14.852) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 133.5200 | 0.1335 | 113.5100 | 0.1135 | (14.987) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 1,798.0100 | 1.7980 | 1,685.3800 | 1.6854 | (6.264) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | | | Bond Future | 9.1059 | 94.6298 | 9.0637 | 94.9997 | (0.464) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 1,822.2200 | 1.8222 | 1,708.4700 | 1.7085 | (6.242) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 6,613.4500 | 6.6135 | 6,870.6800 | 6.8707 | 3.889 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 6,500.6800 | 6.5007 | 6,755.6800 | 6.7557 | 3.923 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 6,557.1000 | 6.5571 | 6,813.2100 | 6.8132 | 3.906 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 1,846.4800 | 1.8465 | 1,731.6200 | 1.7316 | (6.220) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | | | Bond Future | 9.1308 | 96.5561 | 9.0874 | 96.9335 | (0.475) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.58 | Put | Bond Future | 2,992.0200 | 2.9920 | 2,853.8300 | 2.8538 | (4.619) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.60 | Put | Bond Future | 2,933.1700 | 2.9332 | 2,796.9400 | 2.7969 | (4.644) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.59 | Put | Bond Future | 2,962.6200 | 2.9626 | 2,825.4100 | 2.8254 | (4.631) | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.60 | Call | Bond Future | 6,869.4600 | 6.8695 | 7,110.6900 | 7.1107 | 3.512 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.58 | Call | Bond Future | 6,765.7900 | 6.7658 | 7,005.0600 | 7.0051 | 3.536 | 0 | 0 | 0 |
| 2016/08/18 | 2037 | 04/05/2017 | 9.59 | Call | Bond Future | 6,817.7100 | 6.8177 | 7,057.9600 | 7.0580 | 3.524 | 0 | 0 | 0 |
| 2016/08/18 | 2038 | 03/11/2016 | 136.32 | Call | Bond Future | 672.4300 | 0.6724 | 424.2400 | 0.4242 | (36.909) | 0 | 0 | 0 |
| 2016/08/18 | 2038 | 03/11/2016 | | | Bond Future | 136.9924 | 136.9924 | 136.7442 | 136.7442 | (0.181) | 0.0000 | 0.0000 | 20,808 |
| 2016/08/18 | 2038 | 03/11/2016 | 136.33 | Call | Bond Future | 662.4300 | 0.6624 | 414.2400 | 0.4142 | (37.467) | 0 | 0 | 0 |
| 2016/08/18 | 2038 | 03/11/2016 | 136.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2038 | 03/11/2016 | 136.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2038 | 03/11/2016 | 136.31 | Call | Bond Future | 682.4300 | 0.6824 | 434.2400 | 0.4342 | (36.369) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | 2038 | 03/11/2016 | 136.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | | | Bond Future | 9.1051 | 101.4125 | 9.0587 | 101.8561 | (0.510) | 0.0000 | 0.0000 | 3,584 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.69 | Put | Bond Future | 890.2200 | 0.8902 | 787.4200 | 0.7874 | (11.548) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.71 | Put | Bond Future | 852.8300 | 0.8528 | 753.3600 | 0.7534 | (11.664) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.70 | Put | Bond Future | 871.3500 | 0.8714 | 770.2300 | 0.7702 | (11.605) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.71 | Call | Bond Future | 6,349.9700 | 6.3500 | 6,694.1600 | 6.6942 | 5.420 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.69 | Call | Bond Future | 6,213.6500 | 6.2137 | 6,554.5100 | 6.5545 | 5.486 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 03/11/2016 | 9.70 | Call | Bond Future | 6,281.7000 | 6.2817 | 6,624.2400 | 6.6242 | 5.453 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.58 | Call | Bond Future | 6,433.9100 | 6.4339 | 6,728.8800 | 6.7289 | 4.585 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | | | Bond Future | 9.1353 | 98.8790 | 9.0879 | 99.3284 | (0.519) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.59 | Call | Bond Future | 6,492.1200 | 6.4921 | 6,788.5000 | 6.7885 | 4.565 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.60 | Call | Bond Future | 6,550.5200 | 6.5505 | 6,848.3100 | 6.8483 | 4.546 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.58 | Put | Bond Future | 2,375.6900 | 2.3757 | 2,221.2700 | 2.2213 | (6.500) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.60 | Put | Bond Future | 2,316.1700 | 2.3162 | 2,164.5700 | 2.1646 | (6.545) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 02/02/2017 | 9.59 | Put | Bond Future | 2,345.7700 | 2.3458 | 2,192.7600 | 2.1928 | (6.523) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | | | Bond Future | 9.1601 | 100.8917 | 9.1114 | 101.3504 | (0.532) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.62 | Put | Bond Future | 3,288.6400 | 3.2886 | 3,122.6700 | 3.1227 | (5.047) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.64 | Put | Bond Future | 3,224.7700 | 3.2248 | 3,061.1300 | 3.0611 | (5.074) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.62 | Call | Bond Future | 7,453.4000 | 7.4534 | 7,746.1200 | 7.7461 | 3.927 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.63 | Put | Bond Future | 3,256.5700 | 3.2566 | 3,091.7700 | 3.0918 | (5.061) | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.63 | Call | Bond Future | 7,508.7000 | 7.5087 | 7,802.5900 | 7.8026 | 3.914 | 0 | 0 | 0 |
| 2016/08/18 | 2040 | 04/05/2017 | 9.64 | Call | Bond Future | 7,564.1400 | 7.5641 | 7,859.1900 | 7.8592 | 3.901 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | | | Bond Future | 9.1344 | 98.5148 | 9.0880 | 98.9651 | (0.508) | 0.0000 | 0.0000 | 18,597 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 11,357.8600 | 11.3579 | 11,780.7900 | 11.7808 | 3.724 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 179.7600 | 0.1798 | 151.7500 | 0.1518 | (15.582) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 170.0400 | 0.1700 | 143.3100 | 0.1433 | (15.720) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 174.8400 | 0.1748 | 147.4800 | 0.1475 | (15.649) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 11,431.1500 | 11.4312 | 11,854.7100 | 11.8547 | 3.705 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 11,284.5700 | 11.2846 | 11,706.8500 | 11.7068 | 3.742 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | | | Bond Future | 9.1640 | 96.0502 | 9.1167 | 96.5064 | (0.517) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 7,519.6400 | 7.5196 | 7,840.6800 | 7.8407 | 4.269 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 2,016.3900 | 2.0164 | 1,880.0100 | 1.8800 | (6.764) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 1,965.2200 | 1.9652 | 1,831.4300 | 1.8314 | (6.808) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 1,990.7700 | 1.9908 | 1,855.6800 | 1.8557 | (6.786) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 7,580.7500 | 7.5808 | 7,903.0900 | 7.9031 | 4.252 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 7,458.4600 | 7.4585 | 7,778.2100 | 7.7782 | 4.287 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | | | Bond Future | 9.1884 | 98.0052 | 9.1398 | 98.4709 | (0.529) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.67 | Call | Bond Future | 7,726.3900 | 7.7264 | 8,026.0200 | 8.0260 | 3.878 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.66 | Put | Bond Future | 3,344.7200 | 3.3447 | 3,177.5400 | 3.1775 | (4.998) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.68 | Put | Bond Future | 3,280.7700 | 3.2808 | 3,115.9200 | 3.1159 | (5.025) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.67 | Put | Bond Future | 3,312.6100 | 3.3126 | 3,146.6000 | 3.1466 | (5.011) | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.68 | Call | Bond Future | 7,782.5300 | 7.7825 | 8,083.3200 | 8.0833 | 3.865 | 0 | 0 | 0 |
| 2016/08/18 | 2044 | 04/05/2017 | 9.66 | Call | Bond Future | 7,670.3900 | 7.6704 | 7,968.8500 | 7.9688 | 3.891 | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | 137.07 | Put | Bond Future | 1,380.0300 | 1.3800 | 1,101.2200 | 1.1012 | (20.203) | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | | | Bond Future | 135.6900 | 135.6900 | 135.9688 | 135.9688 | 0.205 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | 2046 | 03/11/2016 | 137.09 | Put | Bond Future | 1,400.0300 | 1.4000 | 1,121.2200 | 1.1212 | (19.915) | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | 137.08 | Put | Bond Future | 1,390.0300 | 1.3900 | 1,111.2200 | 1.1112 | (20.058) | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | 137.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | 137.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2046 | 03/11/2016 | 137.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.52 | Put | Bond Future | 3,133.5300 | 3.1335 | 2,973.9300 | 2.9739 | (5.093) | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | | | Bond Future | 146.3865 | 146.3865 | 146.5461 | 146.5461 | 0.109 | 0.0000 | 0.0000 | 21,628 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.54 | Put | Bond Future | 3,153.5300 | 3.1535 | 2,993.9300 | 2.9939 | (5.061) | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.53 | Put | Bond Future | 3,143.5300 | 3.1435 | 2,983.9300 | 2.9839 | (5.077) | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 2050 | 03/11/2016 | 149.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | AL37 | 03/11/2016 | | | Index Future | 509.3780 | 509.3780 | 510.3230 | 510.3230 | 0.186 | 0.0000 | 0.0000 | 14 |
| 2016/08/18 | AL37 | 02/02/2017 | | | Index Future | 519.2890 | 519.2890 | 520.2380 | 520.2380 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | AL7T | 03/11/2016 | | | Index Future | 595.6600 | 595.6600 | 597.3990 | 597.3990 | 0.292 | 0.0000 | 0.0000 | 9 |
| 2016/08/18 | AL7T | 02/02/2017 | | | Index Future | 607.2490 | 607.2490 | 609.0050 | 609.0050 | 0.289 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ALBI | 03/11/2016 | | | Index Future | 544.8780 | 544.8780 | 546.7100 | 546.7100 | 0.336 | 0.0000 | 0.0000 | 721 |
| 2016/08/18 | ALBI | 02/02/2017 | | | Index Future | 555.4800 | 555.4800 | 557.3320 | 557.3320 | 0.333 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ALBI | 04/05/2017 | | | Index Future | 566.7770 | 566.7770 | 568.6670 | 568.6670 | 0.333 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | | | Bond Future | 131.8921 | 131.8921 | 132.1482 | 132.1482 | 0.194 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.15 | Put | Bond Future | 257.8900 | 0.2579 | 1.8500 | 0.0019 | (99.283) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.17 | Put | Bond Future | 277.8900 | 0.2779 | 21.8500 | 0.0219 | (92.137) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 03/11/2016 | 132.16 | Put | Bond Future | 267.8900 | 0.2679 | 11.8500 | 0.0119 | (95.577) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | | | Bond Future | 134.4666 | 134.4666 | 134.7237 | 134.7237 | 0.191 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.10 | Put | Bond Future | 633.4000 | 0.6334 | 376.3300 | 0.3763 | (40.586) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.12 | Put | Bond Future | 653.4000 | 0.6534 | 396.3300 | 0.3963 | (39.343) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 02/02/2017 | 135.11 | Put | Bond Future | 643.4000 | 0.6434 | 386.3300 | 0.3863 | (39.955) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | | | Bond Future | 135.5189 | 135.5189 | 135.7815 | 135.7815 | 0.194 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.90 | Put | Bond Future | 2,381.0800 | 2.3811 | 2,118.5400 | 2.1185 | (11.026) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.92 | Put | Bond Future | 2,401.0800 | 2.4011 | 2,138.5400 | 2.1385 | (10.934) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.91 | Put | Bond Future | 2,391.0800 | 2.3911 | 2,128.5400 | 2.1285 | (10.980) | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | EL28 | 04/05/2017 | 137.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | | | Bond Future | 9.9772 | 81.0841 | 9.9303 | 81.4065 | (0.470) | 0.0000 | 0.0000 | 8,789 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 8,397.5700 | 8.3976 | 8,719.9900 | 8.7200 | 3.839 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 8,281.6600 | 8.2817 | 8,604.0800 | 8.6041 | 3.893 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 8,339.6500 | 8.3397 | 8,662.0700 | 8.6621 | 3.866 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | | | Bond Future | 10.0407 | 82.6619 | 9.9926 | 82.9883 | (0.479) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | 3,589.7300 | 3.5897 | 3,916.0800 | 3.9161 | 9.091 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | 3,652.8200 | 3.6528 | 3,979.1700 | 3.9792 | 8.934 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | 3,715.8300 | 3.7158 | 4,042.1800 | 4.0422 | 8.783 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | ES33 | 04/05/2017 | | | Bond Future | 10.0927 | | 80.5481 | 10.0431 | 80.8812 | (0.492) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.55 | Call | Bond Future | 2,974.6700 | | 2.9747 | 3,307.7700 | 3.3078 | 11.198 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.54 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.56 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.55 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.56 | Call | Bond Future | 3,037.8500 | | 3.0379 | 3,370.9500 | 3.3710 | 10.965 | 0 | 0 | 0 |
| 2016/08/18 | ES33 | 04/05/2017 | 10.54 | Call | Bond Future | 2,911.4200 | | 2.9114 | 3,244.5200 | 3.2445 | 11.441 | 0 | 0 | 0 |
| 2016/08/18 | ES42 | 03/11/2016 | | | Bond Future | 10.0744 | | 85.9714 | 10.0326 | 86.3066 | (0.415) | 0.0000 | 0.0000 | 8,777 |
| 2016/08/18 | ES42 | 02/02/2017 | | | Bond Future | 10.1329 | | 87.6446 | 10.0902 | 87.9838 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ES42 | 04/05/2017 | | | Bond Future | 10.1843 | | 85.1647 | 10.1403 | 85.5109 | (0.432) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 655,400.0000 | | 65.5400 | 672,580.0000 | 67.2580 | 2.621 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | | | GOVI | 541.6500 | | 541.6500 | 543.3680 | 543.3680 | 0.317 | 0.0000 | 0.0000 | 418 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 655,300.0000 | | 65.5300 | 672,480.0000 | 67.2480 | 2.622 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 655,200.0000 | | 65.5200 | 672,380.0000 | 67.2380 | 2.622 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | 188,490.0000 | | 18.8490 | 205,840.0000 | 20.5840 | 9.205 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | | | GOVI | 552.1890 | | 552.1890 | 553.9240 | 553.9240 | 0.314 | 0.0000 | 0.0000 | 26 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | 188,690.0000 | | 18.8690 | 206,040.0000 | 20.6040 | 9.195 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | 188,590.0000 | | 18.8590 | 205,940.0000 | 20.5940 | 9.200 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | | | GOVI | 563.4190 | | 563.4190 | 565.1900 | 565.1900 | 0.314 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.19 | Call | GOVI | 3,012,290.0000 | | 301.2290 | 3,030,000.0000 | 303.0000 | 0.588 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.20 | Call | GOVI | 3,012,190.0000 | | 301.2190 | 3,029,900.0000 | 302.9900 | 0.588 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.18 | Call | GOVI | 3,012,390.0000 | | 301.2390 | 3,030,100.0000 | 303.0100 | 0.588 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.19 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.18 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GOVI | 04/05/2017 | 262.20 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IGOV | 03/11/2016 | | | Index Future | 252.3520 | | 252.3520 | 252.4200 | 252.4200 | 0.027 | 0.0000 | 0.0000 | 1,023 |
| 2016/08/18 | IGOV | 02/02/2017 | | | Index Future | 257.2770 | | 257.2770 | 257.3390 | 257.3390 | 0.024 | 0.0000 | 0.0000 | 55 |
| 2016/08/18 | IGOV | 04/05/2017 | | | Index Future | 262.5240 | | 262.5240 | 262.5880 | 262.5880 | 0.024 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ILBI | 03/11/2016 | | | Index Future | 682.7450 | | 682.7450 | 682.8680 | 682.8680 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | ILBI | 02/02/2017 | | | Index Future | 696.0200 | | 696.0200 | 696.1440 | 696.1440 | 0.018 | 0.0000 | 0.0000 | 155 |
| 2016/08/18 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.0650 | | 100.0650 | 100.0634 | 100.0634 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.0057 | | 100.0057 | 100.0002 | 100.0002 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6298 | | 99.6298 | 99.6187 | 99.6187 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6883 | | 99.6883 | 99.6622 | 99.6622 | (0.026) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.9606 | 99.9606 | 99.9280 | 99.9280 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.2332 | 99.2332 | 99.1938 | 99.1938 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.8851 | 98.8851 | 98.8355 | 98.8355 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.9364 | 98.9364 | 98.8705 | 98.8705 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS05 | 17/12/2020 | | | Interest Rate Swap | 97.7407 | 97.7407 | 97.5830 | 97.5830 | (0.161) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS05 | 16/03/2021 | | | Interest Rate Swap | 97.0484 | 97.0484 | 96.8885 | 96.8885 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.3226 | 96.3226 | 96.1605 | 96.1605 | (0.168) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS05 | 21/09/2021 | | | Interest Rate Swap | 96.5706 | 96.5706 | 96.4050 | 96.4050 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS10 | 17/12/2025 | | | Interest Rate Swap | 96.9897 | 96.9897 | 96.7563 | 96.7563 | (0.241) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS10 | 16/03/2026 | | | Interest Rate Swap | 94.0269 | 94.0269 | 93.7876 | 93.7876 | (0.255) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS10 | 15/06/2026 | | | Interest Rate Swap | 92.7622 | 92.7622 | 92.5193 | 92.5193 | (0.262) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | IS10 | 21/09/2026 | | | Interest Rate Swap | 94.8265 | 94.8265 | 94.5844 | 94.5844 | (0.255) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.3500 | 92.6500 | 7.3300 | 92.6700 | (0.272) | 0.0000 | 0.0000 | 10 |
| 2016/08/18 | JBAF | 19/10/2016 | | | Jibar Tradeable Future | 7.3700 | 92.6300 | 7.3500 | 92.6500 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 16/11/2016 | | | Jibar Tradeable Future | 7.3800 | 92.6200 | 7.3500 | 92.6500 | (0.407) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.3700 | 92.6300 | (0.405) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 15/02/2017 | | | Jibar Tradeable Future | 7.4300 | 92.5700 | 7.3800 | 92.6200 | (0.673) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.3800 | 92.6200 | (0.806) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.4800 | 92.5200 | 7.3900 | 92.6100 | (1.203) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.3800 | 92.6200 | (1.205) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.3600 | 92.6400 | (1.473) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.3600 | 92.6400 | (1.473) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.9800 | 92.0200 | 7.9800 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 11.2200 | 0.0112 | 8.4500 | 0.0085 | (24.688) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | | | Bond Future | 8.1693 | 99.4231 | 8.1170 | 99.6747 | (0.641) | 0.0000 | 0.0000 | 14,995 |
| 2016/08/18 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 10.2900 | 0.0103 | 7.7300 | 0.0077 | (24.879) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 7,153.9000 | 7.1539 | 7,402.7700 | 7.4028 | 3.479 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 10.7400 | 0.0107 | 8.0800 | 0.0081 | (24.767) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 7,197.0600 | 7.1971 | 7,446.0400 | 7.4460 | 3.459 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 7,240.2200 | 7.2402 | 7,489.3000 | 7.4893 | 3.440 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 3,678.4100 | 3.6784 | 3,868.6800 | 3.8687 | 5.173 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | | | Bond Future | 8.1881 | 101.3576 | 8.1335 | 101.6112 | (0.666) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 3,712.5300 | 3.7125 | 3,903.5800 | 3.9036 | 5.146 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 674.4400 | 0.6744 | 610.2900 | 0.6103 | (9.512) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 653.2300 | 0.6532 | 590.6500 | 0.5906 | (9.580) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 3,644.4100 | 3.6444 | 3,833.8900 | 3.8339 | 5.199 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 663.7600 | 0.6638 | 600.4000 | 0.6004 | (9.546) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.61 | Call | Bond Future | 3,217.6200 | 3.2176 | 3,384.0400 | 3.3840 | 5.172 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | | | Bond Future | 8.1831 | 99.4845 | 8.1257 | 99.7434 | (0.702) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.59 | Call | Bond Future | 3,160.1900 | 3.1602 | 3,325.0400 | 3.3250 | 5.216 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.60 | Call | Bond Future | 3,188.8500 | 3.1888 | 3,354.4900 | 3.3545 | 5.194 | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.59 | Put | Bond Future | 1,350.8300 | 1.3508 | 1,256.7500 | 1.2567 | (6.965) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.61 | Put | Bond Future | 1,320.3800 | 1.3204 | 1,227.8700 | 1.2279 | (7.006) | 0 | 0 | 0 |
| 2016/08/18 | R023 | 04/05/2017 | 8.60 | Put | Bond Future | 1,335.5400 | 1.3355 | 1,242.2500 | 1.2422 | (6.985) | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | 9.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | | | Bond Future | 9.0181 | 100.3971 | 8.9716 | 100.8076 | (0.516) | 0.0000 | 0.0000 | 4,315 |
| 2016/08/18 | R035 | 03/11/2016 | 9.59 | Call | Bond Future | 4,843.9800 | 4.8440 | 5,254.4700 | 5.2545 | 8.474 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | 9.57 | Call | Bond Future | 4,680.7500 | 4.6807 | 5,091.2400 | 5.0912 | 8.770 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | 9.58 | Call | Bond Future | 4,762.4200 | 4.7624 | 5,172.9100 | 5.1729 | 8.619 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | 9.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 03/11/2016 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | | | Bond Future | 9.0522 | 102.3506 | 9.0047 | 102.7661 | (0.525) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.51 | Call | Bond Future | 3,868.5100 | 3.8685 | 4,284.0300 | 4.2840 | 10.741 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.52 | Call | Bond Future | 3,950.4200 | 3.9504 | 4,365.9400 | 4.3659 | 10.518 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 02/02/2017 | 9.50 | Call | Bond Future | 3,786.5000 | 3.7865 | 4,202.0200 | 4.2020 | 10.974 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | | | Bond Future | 9.0736 | 99.9266 | 9.0247 | 100.3507 | (0.539) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.55 | Call | Bond Future | 3,988.8500 | 3.9888 | 4,413.0400 | 4.4130 | 10.634 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.53 | Call | Bond Future | 3,826.3600 | 3.8264 | 4,250.5500 | 4.2506 | 11.086 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.54 | Call | Bond Future | 3,907.6600 | 3.9077 | 4,331.8500 | 4.3319 | 10.855 | 0 | 0 | 0 |
| 2016/08/18 | R035 | 04/05/2017 | 9.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.40 | Put | Bond Future | 210.6400 | 0.2106 | 177.3900 | 0.1774 | (15.785) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | | | Bond Future | 8.4663 | 117.6370 | 8.4194 | 117.9803 | (0.553) | 0.0000 | 0.0000 | 94,667 |
| 2016/08/18 | R186 | 03/11/2016 | 8.95 | Put | Bond Future | 679.4300 | 0.6794 | 594.3200 | 0.5943 | (12.527) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.20 | Put | Bond Future | 363.3900 | 0.3634 | 311.3500 | 0.3114 | (14.321) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 8.97 | Put | Bond Future | 647.5800 | 0.6476 | 565.5400 | 0.5655 | (12.669) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 8.96 | Put | Bond Future | 663.4300 | 0.6634 | 579.8600 | 0.5799 | (12.597) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.66 | Call | Bond Future | 8,388.6500 | 8.3887 | 8,715.2500 | 8.7152 | 3.893 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.10 | Call | Bond Future | 4,979.7600 | 4.9798 | 5,259.2000 | 5.2592 | 5.612 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 8.97 | Call | Bond Future | 4,252.1600 | 4.2522 | 4,513.4900 | 4.5135 | 6.146 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.71 | Call | Bond Future | 8,703.1400 | 8.7031 | 9,032.0400 | 9.0320 | 3.779 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 8.95 | Call | Bond Future | 4,143.8600 | 4.1439 | 4,402.1200 | 4.4021 | 6.232 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.20 | Call | Bond Future | 5,562.4700 | 5.5625 | 5,853.8000 | 5.8538 | 5.237 | 0 | 0 | 1,425 |
| 2016/08/18 | R186 | 03/11/2016 | 9.40 | Call | Bond Future | 6,770.8600 | 6.7709 | 7,080.9800 | 7.0810 | 4.580 | 0 | 0 | 1,425 |
| 2016/08/18 | R186 | 03/11/2016 | 9.66 | Put | Bond Future | 93.4500 | 0.0935 | 76.6800 | 0.0767 | (17.945) | 0 | 0 | 5,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R186 | 03/11/2016 | 9.71 | Put | Bond Future | 78.6900 | 0.0787 | 64.2200 | 0.0642 | (18.389) | 0 | 0 | 5,000 |
| 2016/08/18 | R186 | 03/11/2016 | 8.96 | Call | Bond Future | 4,197.9700 | 4.1980 | 4,457.7700 | 4.4578 | 6.189 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 03/11/2016 | 9.10 | Put | Bond Future | 470.0700 | 0.4701 | 406.1400 | 0.4061 | (13.600) | 0 | 0 | 5,200 |
| 2016/08/18 | R186 | 02/02/2017 | 8.81 | Put | Bond Future | 1,820.1700 | 1.8202 | 1,690.0600 | 1.6901 | (7.148) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 9.40 | Call | Bond Future | 7,040.1900 | 7.0402 | 7,320.2700 | 7.3203 | 3.978 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | | | Bond Future | 8.4892 | 114.6224 | 8.4410 | 114.9690 | (0.568) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.80 | Put | Bond Future | 1,845.4600 | 1.8455 | 1,714.0600 | 1.7141 | (7.120) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.90 | Put | Bond Future | 1,603.7300 | 1.6037 | 1,484.9800 | 1.4850 | (7.405) | 0 | 0 | 750 |
| 2016/08/18 | R186 | 02/02/2017 | 9.50 | Call | Bond Future | 7,589.2900 | 7.5893 | 7,877.4600 | 7.8775 | 3.797 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.43 | Put | Bond Future | 2,997.5400 | 2.9975 | 2,815.1800 | 2.8152 | (6.084) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.81 | Call | Bond Future | 4,089.6700 | 4.0897 | 4,306.1900 | 4.3062 | 5.294 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.79 | Call | Bond Future | 4,000.8300 | 4.0008 | 4,214.7700 | 4.2148 | 5.347 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.80 | Call | Bond Future | 4,045.1400 | 4.0451 | 4,260.3700 | 4.2604 | 5.321 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 8.90 | Call | Bond Future | 4,498.9200 | 4.4989 | 4,726.8000 | 4.7268 | 5.065 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 02/02/2017 | 9.50 | Put | Bond Future | 642.0800 | 0.6421 | 583.6200 | 0.5836 | (9.105) | 0 | 0 | 6,500 |
| 2016/08/18 | R186 | 02/02/2017 | 8.43 | Call | Bond Future | 2,572.0300 | 2.5720 | 2,736.3000 | 2.7363 | 6.387 | 0 | 0 | 750 |
| 2016/08/18 | R186 | 02/02/2017 | 9.40 | Put | Bond Future | 754.1900 | 0.7542 | 687.6400 | 0.6876 | (8.824) | 0 | 0 | 750 |
| 2016/08/18 | R186 | 02/02/2017 | 8.79 | Put | Bond Future | 1,871.0200 | 1.8710 | 1,738.3300 | 1.7383 | (7.092) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | | | Bond Future | 8.4998 | 116.9550 | 8.4496 | 117.3088 | (0.590) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.89 | Put | Bond Future | 2,293.2300 | 2.2932 | 2,160.7500 | 2.1607 | (5.777) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.91 | Put | Bond Future | 2,244.6100 | 2.2446 | 2,114.1800 | 2.1142 | (5.811) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.90 | Put | Bond Future | 2,268.8200 | 2.2688 | 2,137.3600 | 2.1374 | (5.794) | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.91 | Call | Bond Future | 5,081.6100 | 5.0816 | 5,304.9900 | 5.3050 | 4.396 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.89 | Call | Bond Future | 4,994.1400 | 4.9941 | 5,215.4700 | 5.2155 | 4.432 | 0 | 0 | 0 |
| 2016/08/18 | R186 | 04/05/2017 | 8.90 | Call | Bond Future | 5,037.8000 | 5.0378 | 5,260.1500 | 5.2601 | 4.414 | 0 | 0 | 0 |
| | | | | | | | | | | | | | |
| 2016/08/18 | R197 | 03/11/2016 | 303.56 | Call | Bond Future | 913.4500 | 0.9134 | 1,069.1200 | 1.0691 | 17.042 | 0 | 0 | 0 |
| 2016/08/18 | R197 | 03/11/2016 | 303.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R197 | 03/11/2016 | | | Bond Future | 304.4735 | 304.4735 | 304.6291 | 304.6291 | 0.051 | 0.0000 | 0.0000 | 1,479 |
| 2016/08/18 | R197 | 03/11/2016 | 303.57 | Call | Bond Future | 903.4500 | 0.9034 | 1,059.1200 | 1.0591 | 17.231 | 0 | 0 | 0 |
| 2016/08/18 | R197 | 03/11/2016 | 303.58 | Call | Bond Future | 893.4500 | 0.8934 | 1,049.1200 | 1.0491 | 17.423 | 0 | 0 | 0 |
| 2016/08/18 | R197 | 03/11/2016 | 303.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R197 | 03/11/2016 | 303.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| | | | | | | | | | | | | | |
| 2016/08/18 | R202 | 03/11/2016 | 253.85 | Put | Bond Future | 1,426.4100 | 1.4264 | 1,621.1500 | 1.6212 | 13.652 | 0 | 0 | 0 |
| 2016/08/18 | R202 | 03/11/2016 | | | Bond Future | 252.4236 | 252.4236 | 252.2288 | 252.2288 | (0.077) | 0.0000 | 0.0000 | 36,658 |
| 2016/08/18 | R202 | 03/11/2016 | 253.87 | Put | Bond Future | 1,446.4100 | 1.4464 | 1,641.1500 | 1.6412 | 13.464 | 0 | 0 | 0 |
| 2016/08/18 | R202 | 03/11/2016 | 253.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R202 | 03/11/2016 | 253.86 | Put | Bond Future | 1,436.4100 | 1.4364 | 1,631.1500 | 1.6312 | 13.557 | 0 | 0 | 0 |
| 2016/08/18 | R202 | 03/11/2016 | 253.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R202 | 03/11/2016 | 253.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| | | | | | | | | | | | | | |
| 2016/08/18 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 1,208.4100 | 1.2084 | 1,243.6200 | 1.2436 | 2.914 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 03/11/2016 | | | Bond Future | 7.3675 | 101.9302 | 7.3242 | 101.9656 | (0.588) | 0.0000 | 0.0000 | 30,318 |
| 2016/08/18 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 1,192.4400 | 1.1924 | 1,227.6400 | 1.2276 | 2.952 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 1,200.4200 | 1.2004 | 1,235.6300 | 1.2356 | 2.933 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 0.6800 | 0.0007 | 0.5000 | 0.0005 | (26.471) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 0.6100 | 0.0006 | 0.4400 | 0.0004 | (27.869) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 0.6400 | 0.0006 | 0.4700 | 0.0005 | (26.563) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 372.1100 | 0.3721 | 396.9700 | 0.3970 | 6.681 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 65.3900 | 0.0654 | 57.2800 | 0.0573 | (12.403) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | | | Bond Future | 7.1736 | 103.9137 | 7.1167 | 103.9468 | (0.793) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 376.4600 | 0.3765 | 401.4500 | 0.4015 | 6.638 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 381.0600 | 0.3811 | 406.1700 | 0.4062 | 6.590 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 66.8200 | 0.0668 | 58.5800 | 0.0586 | (12.332) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 64.2000 | 0.0642 | 56.2100 | 0.0562 | (12.445) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.91 | Call | Bond Future | 260.0100 | 0.2600 | 285.5400 | 0.2855 | 9.819 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.92 | Put | Bond Future | 49.5500 | 0.0496 | 41.3000 | 0.0413 | (16.650) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | | | Bond Future | 6.3129 | 101.8525 | 6.2166 | 101.8864 | (1.524) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.92 | Call | Bond Future | 262.8900 | 0.2629 | 288.5200 | 0.2885 | 9.749 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.93 | Call | Bond Future | 265.5100 | 0.2655 | 291.2600 | 0.2913 | 9.698 | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.91 | Put | Bond Future | 50.1800 | 0.0502 | 41.8300 | 0.0418 | (16.640) | 0 | 0 | 0 |
| 2016/08/18 | R203 | 04/05/2017 | 6.93 | Put | Bond Future | 48.6600 | 0.0487 | 40.5300 | 0.0405 | (16.708) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | | | Bond Future | 7.6175 | 103.7818 | 7.5620 | 103.8891 | (0.728) | 0.0000 | 0.0000 | 28,913 |
| 2016/08/18 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 0.9800 | 0.0010 | 0.6600 | 0.0007 | (32.653) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 0.8700 | 0.0009 | 0.5900 | 0.0006 | (32.184) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 0.9200 | 0.0009 | 0.6200 | 0.0006 | (32.609) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 3,038.0600 | 3.0381 | 3,145.0900 | 3.1451 | 3.523 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 3,019.5300 | 3.0195 | 3,126.5400 | 3.1265 | 3.544 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 3,056.5900 | 3.0566 | 3,163.6400 | 3.1636 | 3.502 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 1,355.1100 | 1.3551 | 1,440.4800 | 1.4405 | 6.300 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | | | Bond Future | 7.5795 | 101.7603 | 7.5177 | 101.8668 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 1,368.8600 | 1.3689 | 1,454.5700 | 1.4546 | 6.261 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 1,382.6600 | 1.3827 | 1,468.7000 | 1.4687 | 6.223 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 158.4100 | 0.1584 | 137.3300 | 0.1373 | (13.307) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 152.0700 | 0.1521 | 131.6600 | 0.1317 | (13.421) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 155.2100 | 0.1552 | 134.4700 | 0.1345 | (13.363) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.90 | Put | Bond Future | 333.9700 | 0.3340 | 298.2000 | 0.2982 | (10.711) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | | | Bond Future | 7.4730 | 103.8310 | 7.4010 | 103.9398 | (0.964) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.92 | Put | Bond Future | 324.9300 | 0.3249 | 289.9000 | 0.2899 | (10.781) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.90 | Call | Bond Future | 974.9400 | 0.9749 | 1,047.9000 | 1.0479 | 7.484 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.91 | Put | Bond Future | 329.5800 | 0.3296 | 294.1800 | 0.2942 | (10.741) | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.91 | Call | Bond Future | 985.5000 | 0.9855 | 1,058.8300 | 1.0588 | 7.441 | 0 | 0 | 0 |
| 2016/08/18 | R204 | 04/05/2017 | 7.92 | Call | Bond Future | 995.7900 | 0.9958 | 1,069.4900 | 1.0695 | 7.401 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | | | Bond Future | 7.7871 | 100.7797 | 7.7332 | 100.9279 | (0.692) | 0.0000 | 0.0000 | 52,265 |
| 2016/08/18 | R207 | 03/11/2016 | 7.94 | Call | Bond Future | 851.6400 | 0.8516 | 940.9200 | 0.9409 | 10.483 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | 7.93 | Put | Bond Future | 442.9900 | 0.4430 | 383.0400 | 0.3830 | (13.533) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | 7.95 | Put | Bond Future | 421.8300 | 0.4218 | 363.8900 | 0.3639 | (13.735) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | 7.94 | Put | Bond Future | 432.2300 | 0.4322 | 373.2900 | 0.3733 | (13.636) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | 7.95 | Call | Bond Future | 868.5900 | 0.8686 | 958.8700 | 0.9589 | 10.394 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 03/11/2016 | 7.93 | Call | Bond Future | 835.0400 | 0.8350 | 923.3100 | 0.9233 | 10.571 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 3,709.4600 | 3.7095 | 3,850.3800 | 3.8504 | 3.799 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | | | Bond Future | 7.7750 | 99.0979 | 7.7172 | 99.2460 | (0.744) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 2,956.8000 | 2.9568 | 3,090.4000 | 3.0904 | 4.518 | 0 | 0 | 62 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 3,663.1100 | 3.6631 | 3,803.6800 | 3.8037 | 3.837 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 3,686.2700 | 3.6863 | 3,827.0200 | 3.8270 | 3.818 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 103.2500 | 0.1032 | 88.6800 | 0.0887 | (14.111) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 47.9700 | 0.0480 | 40.3700 | 0.0404 | (15.843) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 45.4500 | 0.0454 | 38.2000 | 0.0382 | (15.952) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 46.6900 | 0.0467 | 39.2700 | 0.0393 | (15.892) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.21 | Put | Bond Future | 522.2700 | 0.5223 | 473.8000 | 0.4738 | (9.281) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | | | Bond Future | 7.7336 | 101.1145 | 7.6697 | 101.2658 | (0.825) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.22 | Call | Bond Future | 1,658.9300 | 1.6589 | 1,762.2700 | 1.7623 | 6.229 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.20 | Call | Bond Future | 1,626.3800 | 1.6264 | 1,728.7200 | 1.7287 | 6.293 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.21 | Call | Bond Future | 1,642.6200 | 1.6426 | 1,745.4600 | 1.7455 | 6.261 | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.20 | Put | Bond Future | 529.3900 | 0.5294 | 480.4200 | 0.4804 | (9.250) | 0 | 0 | 0 |
| 2016/08/18 | R207 | 04/05/2017 | 8.22 | Put | Bond Future | 515.2400 | 0.5152 | 467.2700 | 0.4673 | (9.310) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 3.3200 | 0.0033 | 2.4500 | 0.0025 | (26.205) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | | | Bond Future | 7.9475 | 96.3438 | 7.8997 | 96.5137 | (0.601) | 0.0000 | 0.0000 | 30,656 |
| 2016/08/18 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 3.4900 | 0.0035 | 2.5800 | 0.0026 | (26.074) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 5,561.4100 | 5.5614 | 5,730.3600 | 5.7304 | 3.038 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 5,594.2500 | 5.5942 | 5,763.2500 | 5.7633 | 3.021 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 5,627.0800 | 5.6271 | 5,796.1200 | 5.7961 | 3.004 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 3.6700 | 0.0037 | 2.7100 | 0.0027 | (26.158) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | | | Bond Future | 7.9537 | 98.2186 | 7.9034 | 98.3890 | (0.632) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 2,686.0000 | 2.6860 | 2,817.4900 | 2.8175 | 4.895 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 404.0000 | 0.4040 | 364.5700 | 0.3646 | (9.760) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 389.8400 | 0.3898 | 351.4900 | 0.3515 | (9.837) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 396.9600 | 0.3970 | 358.0700 | 0.3581 | (9.797) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 2,711.7400 | 2.7117 | 2,843.7700 | 2.8438 | 4.869 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 2,660.1700 | 2.6602 | 2,791.1200 | 2.7911 | 4.923 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.39 | Call | Bond Future | 2,261.7600 | 2.2618 | 2,376.7300 | 2.3767 | 5.083 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | | | Bond Future | 7.9326 | 96.8126 | 7.8786 | 96.9866 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.37 | Call | Bond Future | 2,219.2300 | 2.2192 | 2,333.0900 | 2.3331 | 5.131 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.38 | Call | Bond Future | 2,240.3000 | 2.2403 | 2,354.7200 | 2.3547 | 5.107 | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.37 | Put | Bond Future | 824.5700 | 0.8246 | 764.4700 | 0.7645 | (7.289) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.39 | Put | Bond Future | 803.9200 | 0.8039 | 744.9300 | 0.7449 | (7.338) | 0 | 0 | 0 |
| 2016/08/18 | R208 | 04/05/2017 | 8.38 | Put | Bond Future | 814.0400 | 0.8140 | 754.5000 | 0.7545 | (7.314) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 8,713.0400 | 8.7130 | 9,039.5100 | 9.0395 | 3.747 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | | | Bond Future | 8.9786 | 75.8018 | 8.9322 | 76.1449 | (0.517) | 0.0000 | 0.0000 | 35,513 |
| 2016/08/18 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 8,596.7500 | 8.5967 | 8,922.3100 | 8.9223 | 3.787 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 8.87 | Put | Bond Future | 2,474.7900 | 2.4748 | 2,277.7600 | 2.2778 | (7.961) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 9.05 | Call | Bond Future | 2,316.2000 | 2.3162 | 2,497.8800 | 2.4979 | 7.844 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 9.45 | Call | Bond Future | 4,154.2900 | 4.1543 | 4,406.2100 | 4.4062 | 6.064 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 8,654.9000 | 8.6549 | 8,980.9200 | 8.9809 | 3.767 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 104.8500 | 0.1048 | 87.2300 | 0.0872 | (16.805) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 9.45 | Put | Bond Future | 797.6800 | 0.7977 | 706.4200 | 0.7064 | (11.441) | 0 | 0 | 250 |
| 2016/08/18 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 101.6500 | 0.1016 | 84.4900 | 0.0845 | (16.881) | 0 | 0 | 5,000 |
| 2016/08/18 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 98.5400 | 0.0985 | 81.8300 | 0.0818 | (16.958) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 03/11/2016 | 8.87 | Call | Bond Future | 1,667.9700 | 1.6680 | 1,814.1200 | 1.8141 | 8.762 | 0 | 0 | 250 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R209 | 03/11/2016 | 9.05 | Put | Bond Future | 1,792.8400 | 1.7928 | 1,631.3400 | 1.6313 | (9.008) | 0 | 0 | 250 |
| 2016/08/18 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 1,504.7800 | 1.5048 | 1,398.6400 | 1.3986 | (7.054) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | | | Bond Future | 9.0069 | 77.2769 | 8.9596 | 77.6244 | (0.525) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 1,525.3400 | 1.5253 | 1,418.1200 | 1.4181 | (7.029) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 5,326.0600 | 5.3261 | 5,567.4500 | 5.5675 | 4.532 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 5,231.9500 | 5.2320 | 5,471.1800 | 5.4712 | 4.572 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 5,278.9300 | 5.2789 | 5,519.2400 | 5.5192 | 4.552 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 1,546.1400 | 1.5461 | 1,437.8400 | 1.4378 | (7.005) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.48 | Put | Bond Future | 2,407.1200 | 2.4071 | 2,280.4300 | 2.2804 | (5.263) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | | | Bond Future | 9.0264 | 75.6971 | 8.9778 | 76.0518 | (0.538) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.47 | Put | Bond Future | 2,431.9000 | 2.4319 | 2,304.2600 | 2.3043 | (5.249) | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.46 | Call | Bond Future | 5,514.1700 | 5.5142 | 5,740.3500 | 5.7403 | 4.102 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.47 | Call | Bond Future | 5,557.4800 | 5.5575 | 5,784.6100 | 5.7846 | 4.087 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.48 | Call | Bond Future | 5,600.9000 | 5.6009 | 5,828.9800 | 5.8290 | 4.072 | 0 | 0 | 0 |
| 2016/08/18 | R209 | 04/05/2017 | 9.46 | Put | Bond Future | 2,456.8900 | 2.4569 | 2,328.3000 | 2.3283 | (5.234) | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | | | Bond Future | 188.7244 | 188.7244 | 189.0865 | 189.0865 | 0.192 | 0.0000 | 0.0000 | 2,182 |
| 2016/08/18 | R210 | 03/11/2016 | 188.90 | Put | Bond Future | 175.5700 | 0.1756 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | 188.92 | Put | Bond Future | 195.5700 | 0.1956 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | 188.91 | Put | Bond Future | 185.5700 | 0.1856 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | 188.90 | Call | Bond Future | 0.0000 | 0.0000 | 186.4900 | 0.1865 | 100.000 | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | 188.91 | Call | Bond Future | 0.0000 | 0.0000 | 176.4900 | 0.1765 | 100.000 | 0 | 0 | 0 |
| 2016/08/18 | R210 | 03/11/2016 | 188.92 | Call | Bond Future | 0.0000 | 0.0000 | 166.4900 | 0.1665 | 100.000 | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | 141.75 | Call | Bond Future | 364.2600 | 0.3643 | 349.6100 | 0.3496 | (4.022) | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | | | Bond Future | 142.1143 | 142.1143 | 142.0996 | 142.0996 | (0.010) | 0.0000 | 0.0000 | 56 |
| 2016/08/18 | R211 | 03/11/2016 | 141.76 | Call | Bond Future | 354.2600 | 0.3543 | 339.6100 | 0.3396 | (4.135) | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | 141.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | 141.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | 141.74 | Call | Bond Future | 374.2600 | 0.3743 | 359.6100 | 0.3596 | (3.914) | 0 | 0 | 0 |
| 2016/08/18 | R211 | 03/11/2016 | 141.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | | | Bond Future | 148.8185 | 148.8185 | 148.8031 | 148.8031 | (0.010) | 0.0000 | 0.0000 | 3,962 |
| 2016/08/18 | R212 | 03/11/2016 | 148.11 | Call | Bond Future | 708.5400 | 0.7085 | 693.0600 | 0.6931 | (2.185) | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | 148.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | 148.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | 148.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | 148.12 | Call | Bond Future | 698.5400 | 0.6985 | 683.0600 | 0.6831 | (2.216) | 0 | 0 | 0 |
| 2016/08/18 | R212 | 03/11/2016 | 148.10 | Call | Bond Future | 718.5400 | 0.7185 | 703.0600 | 0.7031 | (2.154) | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | | | Bond Future | 8.8612 | 86.3868 | 8.8146 | 86.7212 | (0.525) | 0.0000 | 0.0000 | 43,664 |
| 2016/08/18 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 75.6100 | 0.0756 | 62.1400 | 0.0621 | (17.815) | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 70.7400 | 0.0707 | 58.0200 | 0.0580 | (17.981) | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 8,842.0300 | 8.8420 | 9,163.0000 | 9.1630 | 3.630 | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 73.1400 | 0.0731 | 60.0500 | 0.0600 | (17.897) | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 8,901.0500 | 8.9011 | 9,222.4000 | 9.2224 | 3.610 | 0 | 0 | 0 |
| 2016/08/18 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 8,960.0600 | 8.9601 | 9,281.7800 | 9.2818 | 3.591 | 0 | 0 | 0 |
| 2016/08/18 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 4,968.6900 | 4.9687 | 5,200.7900 | 5.2008 | 4.671 | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/08/18 | R213 02/02/2017 | 9.42 | Call | Bond Future | 5,061.7600 | 5.0618 | 5,296.0400 | 5.2960 | 4.628 | 0 | 0 | 0 |
| 2016/08/18 | R213 02/02/2017 | | | Bond Future | 8.8925 | 88.0676 | 8.8449 | 88.4061 | (0.535) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R213 02/02/2017 | 9.41 | Call | Bond Future | 5,015.0400 | 5.0150 | 5,248.2300 | 5.2482 | 4.650 | 0 | 0 | 0 |
| 2016/08/18 | R213 02/02/2017 | 9.40 | Put | Bond Future | 1,473.5600 | 1.4736 | 1,367.2000 | 1.3672 | (7.218) | 0 | 0 | 0 |
| 2016/08/18 | R213 02/02/2017 | 9.42 | Put | Bond Future | 1,433.0300 | 1.4330 | 1,328.8500 | 1.3288 | (7.270) | 0 | 0 | 0 |
| 2016/08/18 | R213 02/02/2017 | 9.41 | Put | Bond Future | 1,453.0700 | 1.4531 | 1,347.8000 | 1.3478 | (7.245) | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | | | Bond Future | 8.9105 | 86.3050 | 8.8615 | 86.6505 | (0.550) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.35 | Put | Bond Future | 2,296.0300 | 2.2960 | 2,171.1700 | 2.1712 | (5.438) | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.37 | Put | Bond Future | 2,248.4200 | 2.2484 | 2,125.4500 | 2.1254 | (5.469) | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.35 | Call | Bond Future | 5,306.5800 | 5.3066 | 5,527.2000 | 5.5272 | 4.157 | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.36 | Put | Bond Future | 2,271.9900 | 2.2720 | 2,148.0700 | 2.1481 | (5.454) | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.36 | Call | Bond Future | 5,349.3100 | 5.3493 | 5,570.8700 | 5.5709 | 4.142 | 0 | 0 | 0 |
| 2016/08/18 | R213 04/05/2017 | 9.37 | Call | Bond Future | 5,392.4400 | 5.3924 | 5,614.9500 | 5.6150 | 4.126 | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | 10.35 | Put | Bond Future | 108.8700 | 0.1089 | 92.2500 | 0.0922 | (15.266) | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | | | Bond Future | 9.0492 | 76.3282 | 9.0080 | 76.6498 | (0.455) | 0.0000 | 0.0000 | 29,396 |
| 2016/08/18 | R214 03/11/2016 | 10.34 | Put | Bond Future | 112.1800 | 0.1122 | 95.1400 | 0.0951 | (15.190) | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | 10.35 | Call | Bond Future | 9,215.3800 | 9.2154 | 9,520.4200 | 9.5204 | 3.310 | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | 10.33 | Call | Bond Future | 9,096.1400 | 9.0961 | 9,400.3200 | 9.4003 | 3.344 | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | 10.34 | Call | Bond Future | 9,155.7700 | 9.1558 | 9,460.3900 | 9.4604 | 3.327 | 0 | 0 | 0 |
| 2016/08/18 | R214 03/11/2016 | 10.33 | Put | Bond Future | 115.5800 | 0.1156 | 98.1000 | 0.0981 | (15.124) | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | | | Bond Future | 9.0791 | 77.8133 | 9.0372 | 78.1390 | (0.463) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.67 | Call | Bond Future | 5,850.1000 | 5.8501 | 6,079.6600 | 6.0797 | 3.924 | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.66 | Put | Bond Future | 1,520.8000 | 1.5208 | 1,423.7200 | 1.4237 | (6.383) | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.68 | Put | Bond Future | 1,480.0200 | 1.4800 | 1,384.8800 | 1.3849 | (6.428) | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.67 | Put | Bond Future | 1,500.2900 | 1.5003 | 1,404.1800 | 1.4042 | (6.406) | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.68 | Call | Bond Future | 5,899.8900 | 5.8999 | 6,130.4200 | 6.1304 | 3.907 | 0 | 0 | 0 |
| 2016/08/18 | R214 02/02/2017 | 9.66 | Call | Bond Future | 5,800.4500 | 5.8004 | 6,029.0400 | 6.0290 | 3.941 | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.58 | Put | Bond Future | 2,485.9000 | 2.4859 | 2,368.6900 | 2.3687 | (4.715) | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | | | Bond Future | 9.0981 | 76.0960 | 9.0550 | 76.4284 | (0.473) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.57 | Put | Bond Future | 2,511.2100 | 2.5112 | 2,393.1400 | 2.3931 | (4.702) | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.58 | Call | Bond Future | 6,049.7600 | 6.0498 | 6,265.0300 | 6.2650 | 3.558 | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.56 | Call | Bond Future | 5,958.4600 | 5.9585 | 6,171.9900 | 6.1720 | 3.584 | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.57 | Call | Bond Future | 6,003.9300 | 6.0039 | 6,218.3400 | 6.2183 | 3.571 | 0 | 0 | 0 |
| 2016/08/18 | R214 04/05/2017 | 9.56 | Put | Bond Future | 2,537.0000 | 2.5370 | 2,418.0500 | 2.4181 | (4.689) | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | 10.38 | Call | Bond Future | 11,526.8400 | 11.5268 | 11,961.0500 | 11.9611 | 3.767 | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | | | Bond Future | 9.1104 | 97.9318 | 9.0641 | 98.3959 | (0.509) | 0.0000 | 0.0000 | 61,284 |
| 2016/08/18 | R248 03/11/2016 | 10.39 | Call | Bond Future | 11,601.3200 | 11.6013 | 12,036.2100 | 12.0362 | 3.749 | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | 10.37 | Put | Bond Future | 199.5400 | 0.1995 | 168.9200 | 0.1689 | (15.345) | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | 10.39 | Put | Bond Future | 188.9600 | 0.1890 | 159.7100 | 0.1597 | (15.479) | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | 10.37 | Call | Bond Future | 11,452.3300 | 11.4523 | 11,885.8500 | 11.8859 | 3.785 | 0 | 0 | 0 |
| 2016/08/18 | R248 03/11/2016 | 10.38 | Put | Bond Future | 194.1900 | 0.1942 | 164.2600 | 0.1643 | (15.413) | 0 | 0 | 0 |
| 2016/08/18 | R248 02/02/2017 | 9.76 | Put | Bond Future | 2,038.7500 | 2.0388 | 1,900.4500 | 1.9004 | (6.784) | 0 | 0 | 0 |
| 2016/08/18 | R248 02/02/2017 | 9.78 | Put | Bond Future | 1,987.2600 | 1.9873 | 1,851.5800 | 1.8516 | (6.827) | 0 | 0 | 0 |
| 2016/08/18 | R248 02/02/2017 | | | Bond Future | 9.1419 | 99.8373 | 9.0946 | 100.3076 | (0.518) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R248 02/02/2017 | 9.77 | Put | Bond Future | 2,012.8600 | 2.0129 | 1,875.8700 | 1.8759 | (6.806) | 0 | 0 | 0 |
| 2016/08/18 | R248 02/02/2017 | 9.76 | Call | Bond Future | 7,831.3100 | 7.8313 | 8,163.3000 | 8.1633 | 4.239 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/08/18 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 7,894.0400 | 7.8940 | 8,227.3400 | 8.2273 | 4.222 | 0 | 0 | 0 |
| 2016/08/18 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 7,956.9000 | 7.9569 | 8,291.5100 | 8.2915 | 4.205 | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.66 | Call | Bond Future | 8,068.8300 | 8.0688 | 8,379.8300 | 8.3798 | 3.854 | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | | | Bond Future | 9.1624 | 97.4257 | 9.1138 | 97.9057 | (0.530) | 0.0000 | 0.0000 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.67 | Call | Bond Future | 8,126.7500 | 8.1267 | 8,438.9400 | 8.4389 | 3.842 | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.65 | Put | Bond Future | 3,410.7000 | 3.4107 | 3,240.5100 | 3.2405 | (4.990) | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.67 | Put | Bond Future | 3,345.7600 | 3.3458 | 3,177.9400 | 3.1779 | (5.016) | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.65 | Call | Bond Future | 8,011.3300 | 8.0113 | 8,321.1500 | 8.3212 | 3.867 | 0 | 0 | 0 |
| 2016/08/18 | R248 | 04/05/2017 | 9.66 | Put | Bond Future | 3,377.9400 | 3.3779 | 3,208.9300 | 3.2089 | (5.003) | 0 | 0 | 0 |

Total

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