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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2016 TO 07/09/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/09/07 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | | | Bond Future | 128.6131 | 128.6131 | 128.6281 | 128.6281 | 0.012 | 0.0000 | 0.0000 | 3,044 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.21 | Put | Bond Future | 596.9000 | 0.5969 | 581.9200 | 0.5819 | (2.510) | 0 | 0 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.23 | Put | Bond Future | 616.9000 | 0.6169 | 601.9200 | 0.6019 | (2.428) | 0 | 0 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.22 | Put | Bond Future | 606.9000 | 0.6069 | 591.9200 | 0.5919 | (2.468) | 0 | 0 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2025 | 03/11/2016 | 129.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | | | Bond Future | 9.1141 | 93.6877 | 8.9953 | 94.5425 | (1.304) | 0.0000 | 0.0000 | 33,286 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.33 | Call | Bond Future | 1,524.8500 | 1.5249 | 2,379.6500 | 2.3797 | 56.058 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.34 | Call | Bond Future | 1,594.6200 | 1.5946 | 2,449.4200 | 2.4494 | 53.605 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.35 | Call | Bond Future | 1,664.3200 | 1.6643 | 2,519.1200 | 2.5191 | 51.360 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 03/11/2016 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | | | Bond Future | 9.1536 | 91.4923 | 9.0310 | 92.3621 | (1.339) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.29 | Call | Bond Future | 954.6400 | 0.9546 | 1,824.4600 | 1.8245 | 91.115 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.30 | Call | Bond Future | 1,024.0800 | 1.0241 | 1,893.9000 | 1.8939 | 84.937 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 02/02/2017 | 9.31 | Call | Bond Future | 1,093.4500 | 1.0934 | 1,963.2700 | 1.9633 | 79.548 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.33 | Call | Bond Future | 985.1700 | 0.9852 | 1,871.3800 | 1.8714 | 89.955 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | | | Bond Future | 9.1874 | 93.3385 | 9.0609 | 94.2247 | (1.377) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.34 | Call | Bond Future | 1,053.7000 | 1.0537 | 1,939.9100 | 1.9399 | 84.105 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.32 | Call | Bond Future | 916.5700 | 0.9166 | 1,802.7800 | 1.8028 | 96.688 | 0 | 0 | 0 |
| 2016/09/07 | 2030 | 04/05/2017 | 9.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | | | Bond Future | 9.2159 | 93.0064 | 9.1022 | 93.8851 | (1.234) | 0.0000 | 0.0000 | 13,093 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.28 | Put | Bond Future | 114.5700 | 0.1146 | 69.3400 | 0.0693 | (39.478) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.30 | Put | Bond Future | 106.8300 | 0.1068 | 64.6800 | 0.0647 | (39.455) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.29 | Put | Bond Future | 110.6400 | 0.1106 | 66.9800 | 0.0670 | (39.461) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.30 | Call | Bond Future | 7,908.2100 | 7.9082 | 8,744.8000 | 8.7448 | 10.579 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.28 | Call | Bond Future | 7,780.9600 | 7.7810 | 8,614.4700 | 8.6145 | 10.712 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 03/11/2016 | 10.29 | Call | Bond Future | 7,844.5600 | 7.8446 | 8,679.6400 | 8.6796 | 10.645 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 4,208.0100 | 4.2080 | 4,708.7400 | 4.7087 | 11.899 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | | | Bond Future | 9.2582 | 94.8038 | 9.1410 | 95.6982 | (1.265) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 4,118.5100 | 4.1185 | 4,612.5700 | 4.6126 | 11.996 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 4,163.1500 | 4.1631 | 4,660.4400 | 4.6604 | 11.945 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 2,237.1200 | 2.2371 | 1,836.7800 | 1.8368 | (17.895) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 2,179.6100 | 2.1796 | 1,785.9400 | 1.7859 | (18.061) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 2,208.2100 | 2.2082 | 1,811.1000 | 1.8111 | (17.983) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.45 | Call | Bond Future | 4,540.7600 | 4.5408 | 4,991.7000 | 4.9917 | 9.931 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | | | Bond Future | 9.2911 | 92.5556 | 9.1705 | 93.4667 | (1.298) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.46 | Call | Bond Future | 4,581.9700 | 4.5820 | 5,034.5500 | 5.0345 | 9.877 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.44 | Put | Bond Future | 3,392.6500 | 3.3926 | 2,930.7800 | 2.9308 | (13.614) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.46 | Put | Bond Future | 3,327.6700 | 3.3277 | 2,869.0900 | 2.8691 | (13.781) | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.44 | Call | Bond Future | 4,499.7300 | 4.4997 | 4,949.0200 | 4.9490 | 9.985 | 0 | 0 | 0 |
| 2016/09/07 | 2032 | 04/05/2017 | 9.45 | Put | Bond Future | 3,360.0300 | 3.3600 | 2,899.8100 | 2.8998 | (13.697) | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | | | Bond Future | 107.6141 | 107.6141 | 108.0833 | 108.0833 | 0.436 | 0.0000 | 0.0000 | 4,575 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.16 | Put | Bond Future | 1,545.9500 | 1.5459 | 1,076.6500 | 1.0767 | (30.357) | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.17 | Put | Bond Future | 1,555.9500 | 1.5559 | 1,086.6500 | 1.0867 | (30.162) | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.18 | Put | Bond Future | 1,565.9500 | 1.5659 | 1,096.6500 | 1.0967 | (29.969) | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2033 | 03/11/2016 | 109.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.35 | Call | Bond Future | 7,885.6000 | 7.8856 | 8,824.3400 | 8.8243 | 11.904 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.36 | Put | Bond Future | 189.1600 | 0.1892 | 120.6600 | 0.1207 | (36.213) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | | | Bond Future | 9.3744 | 94.4204 | 9.2558 | 95.4299 | (1.265) | 0.0000 | 0.0000 | 38,537 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.36 | Call | Bond Future | 7,953.0100 | 7.9530 | 8,893.9700 | 8.8940 | 11.831 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.37 | Call | Bond Future | 8,020.4800 | 8.0205 | 8,963.6300 | 8.9636 | 11.759 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.35 | Put | Bond Future | 195.2400 | 0.1952 | 124.5200 | 0.1245 | (36.222) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 03/11/2016 | 10.37 | Put | Bond Future | 183.2500 | 0.1832 | 116.9400 | 0.1169 | (36.186) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 2,496.3800 | 2.4964 | 2,093.2400 | 2.0932 | (16.149) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | | | Bond Future | 9.4150 | 91.9887 | 9.2931 | 93.0163 | (1.294) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 2,528.3500 | 2.5284 | 2,121.7700 | 2.1218 | (16.081) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 4,670.7200 | 4.6707 | 5,295.0900 | 5.2951 | 13.368 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 4,573.9800 | 4.5740 | 5,191.0100 | 5.1910 | 13.490 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 4,622.1300 | 4.6221 | 5,243.0600 | 5.2431 | 13.434 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 2,560.8800 | 2.5609 | 2,150.4000 | 2.1504 | (16.029) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | | | Bond Future | 9.4506 | 93.8450 | 9.3253 | 94.8920 | (1.325) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.58 | Put | Bond Future | 3,919.7600 | 3.9198 | 3,401.9300 | 3.4019 | (13.211) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.60 | Put | Bond Future | 3,846.4000 | 3.8464 | 3,332.4600 | 3.3325 | (13.362) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.59 | Put | Bond Future | 3,883.0800 | 3.8831 | 3,366.9100 | 3.3669 | (13.293) | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.60 | Call | Bond Future | 5,071.6100 | 5.0716 | 5,604.7300 | 5.6047 | 10.512 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.58 | Call | Bond Future | 4,982.4500 | 4.9825 | 5,511.6800 | 5.5117 | 10.622 | 0 | 0 | 0 |
| 2016/09/07 | 2037 | 04/05/2017 | 9.59 | Call | Bond Future | 5,027.0900 | 5.0271 | 5,557.9800 | 5.5580 | 10.561 | 0 | 0 | 0 |
| 2016/09/07 | 2038 | 03/11/2016 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2038 | 03/11/2016 | | | Bond Future | 135.0310 | 135.0310 | 135.5080 | 135.5080 | 0.353 | 0.0000 | 0.0000 | 20,843 |
| 2016/09/07 | 2038 | 03/11/2016 | 136.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2038 | 03/11/2016 | 136.31 | Put | Bond Future | 1,279.0200 | 1.2790 | 801.9700 | 0.8020 | (37.298) | 0 | 0 | 0 |
| 2016/09/07 | 2038 | 03/11/2016 | 136.33 | Put | Bond Future | 1,299.0200 | 1.2990 | 821.9700 | 0.8220 | (36.724) | 0 | 0 | 0 |
| 2016/09/07 | 2038 | 03/11/2016 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | 2038 | 03/11/2016 | 136.32 | Put | Bond Future | 1,289.0200 | 1.2890 | 811.9700 | 0.8120 | (37.009) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | | | Bond Future | 9.4040 | 98.6322 | 9.2855 | 99.7193 | (1.260) | 0.0000 | 0.0000 | 3,923 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.69 | Put | Bond Future | 1,310.4700 | 1.3105 | 963.8000 | 0.9638 | (26.454) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.71 | Put | Bond Future | 1,253.9400 | 1.2539 | 918.4200 | 0.9184 | (26.757) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.70 | Put | Bond Future | 1,281.9600 | 1.2820 | 940.8200 | 0.9408 | (26.611) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.71 | Call | Bond Future | 3,970.8100 | 3.9708 | 4,722.3700 | 4.7224 | 18.927 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.69 | Call | Bond Future | 3,853.6300 | 3.8536 | 4,594.0400 | 4.5940 | 19.213 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 03/11/2016 | 9.70 | Call | Bond Future | 3,912.0400 | 3.9120 | 4,657.9800 | 4.6580 | 19.068 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.58 | Call | Bond Future | 4,432.3300 | 4.4323 | 5,017.6000 | 5.0176 | 13.205 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | | | Bond Future | 9.4441 | 96.0316 | 9.3224 | 97.1382 | (1.289) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.59 | Call | Bond Future | 4,481.4300 | 4.4814 | 5,069.9100 | 5.0699 | 13.132 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.60 | Call | Bond Future | 4,530.7900 | 4.5308 | 5,122.4700 | 5.1225 | 13.059 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.58 | Put | Bond Future | 3,221.5100 | 3.2215 | 2,700.2100 | 2.7002 | (16.182) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.60 | Put | Bond Future | 3,143.8400 | 3.1438 | 2,628.9500 | 2.6289 | (16.378) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 02/02/2017 | 9.59 | Put | Bond Future | 3,182.4800 | 3.1825 | 2,664.3900 | 2.6644 | (16.279) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | | | Bond Future | 9.4794 | 97.9694 | 9.3543 | 99.0970 | (1.319) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.62 | Put | Bond Future | 4,252.4500 | 4.2525 | 3,691.2700 | 3.6913 | (13.197) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.64 | Put | Bond Future | 4,173.7200 | 4.1737 | 3,616.7100 | 3.6167 | (13.346) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.62 | Call | Bond Future | 5,494.9800 | 5.4950 | 6,061.4000 | 6.0614 | 10.308 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.63 | Put | Bond Future | 4,212.7700 | 4.2128 | 3,653.6800 | 3.6537 | (13.271) | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.63 | Call | Bond Future | 5,542.6700 | 5.5427 | 6,111.1800 | 6.1112 | 10.257 | 0 | 0 | 0 |
| 2016/09/07 | 2040 | 04/05/2017 | 9.64 | Call | Bond Future | 5,590.8600 | 5.5909 | 6,161.4500 | 6.1614 | 10.206 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | | | Bond Future | 9.4282 | 95.7448 | 9.3098 | 96.8448 | (1.256) | 0.0000 | 0.0000 | 18,597 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.42 | Call | Bond Future | 8,636.4300 | 8.6364 | 9,650.1500 | 9.6501 | 11.738 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.41 | Put | Bond Future | 230.3300 | 0.2303 | 141.4100 | 0.1414 | (38.605) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.43 | Put | Bond Future | 216.7900 | 0.2168 | 132.9900 | 0.1330 | (38.655) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.42 | Put | Bond Future | 223.4700 | 0.2235 | 137.1600 | 0.1372 | (38.623) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.43 | Call | Bond Future | 8,707.8400 | 8.7078 | 9,724.0700 | 9.7241 | 11.670 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 03/11/2016 | 10.41 | Call | Bond Future | 8,565.0800 | 8.5651 | 9,576.1900 | 9.5762 | 11.805 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | | | Bond Future | 9.4673 | 93.2135 | 9.3457 | 94.3334 | (1.284) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 5,366.9100 | 5.3669 | 6,009.4400 | 6.0094 | 11.972 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 2,708.5500 | 2.7086 | 2,227.2200 | 2.2272 | (17.771) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 2,641.2700 | 2.6413 | 2,167.7800 | 2.1678 | (17.927) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 2,674.7300 | 2.6747 | 2,197.4400 | 2.1974 | (17.844) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 5,420.1100 | 5.4201 | 6,066.4400 | 6.0664 | 11.925 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 5,313.9300 | 5.3139 | 5,952.4200 | 5.9524 | 12.015 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | | | Bond Future | 9.5016 | 95.0945 | 9.3769 | 96.2358 | (1.313) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.67 | Call | Bond Future | 5,727.1500 | 5.7272 | 6,307.7000 | 6.3077 | 10.137 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.66 | Put | Bond Future | 4,263.6400 | 4.2636 | 3,700.7600 | 3.7008 | (13.202) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.68 | Put | Bond Future | 4,184.9400 | 4.1849 | 3,626.0400 | 3.6260 | (13.355) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.67 | Put | Bond Future | 4,224.1400 | 4.2241 | 3,663.4000 | 3.6634 | (13.275) | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.68 | Call | Bond Future | 5,775.9300 | 5.7759 | 6,358.3200 | 6.3583 | 10.083 | 0 | 0 | 0 |
| 2016/09/07 | 2044 | 04/05/2017 | 9.66 | Call | Bond Future | 5,678.5400 | 5.6785 | 6,256.9500 | 6.2570 | 10.186 | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | 137.07 | Put | Bond Future | 3,785.4600 | 3.7855 | 3,196.9200 | 3.1969 | (15.547) | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | | | Bond Future | 133.2845 | 133.2845 | 133.8731 | 133.8731 | 0.442 | 0.0000 | 0.0000 | 17,660 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | 2046 | 03/11/2016 | 137.09 | Put | Bond Future | 3,805.4600 | 3.8055 | 3,216.9200 | 3.2169 | (15.466) | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | 137.08 | Put | Bond Future | 3,795.4600 | 3.7955 | 3,206.9200 | 3.2069 | (15.506) | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | 137.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | 137.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2046 | 03/11/2016 | 137.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.52 | Put | Bond Future | 5,474.9800 | 5.4750 | 4,774.3900 | 4.7744 | (12.796) | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | | | Bond Future | 144.0450 | 144.0450 | 144.7456 | 144.7456 | 0.486 | 0.0000 | 0.0000 | 21,628 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.54 | Put | Bond Future | 5,494.9800 | 5.4950 | 4,794.3900 | 4.7944 | (12.750) | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.53 | Put | Bond Future | 5,484.9800 | 5.4850 | 4,784.3900 | 4.7844 | (12.773) | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.53 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 2050 | 03/11/2016 | 149.54 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | AL37 | 03/11/2016 | | | Index Future | 504.5350 | 504.5350 | 506.5980 | 506.5980 | 0.409 | 0.0000 | 0.0000 | 14 |
| 2016/09/07 | AL37 | 02/02/2017 | | | Index Future | 514.2830 | 514.2830 | 516.3800 | 516.3800 | 0.408 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | AL7T | 03/11/2016 | | | Index Future | 585.7900 | 585.7900 | 589.9050 | 589.9050 | 0.702 | 0.0000 | 0.0000 | 9 |
| 2016/09/07 | AL7T | 02/02/2017 | | | Index Future | 597.1080 | 597.1080 | 601.2960 | 601.2960 | 0.701 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ALBI | 03/11/2016 | | | Index Future | 534.2010 | 534.2010 | 538.6640 | 538.6640 | 0.835 | 0.0000 | 0.0000 | 718 |
| 2016/09/07 | ALBI | 02/02/2017 | | | Index Future | 544.5220 | 544.5220 | 549.0660 | 549.0660 | 0.834 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ALBI | 04/05/2017 | | | Index Future | 555.5000 | 555.5000 | 560.1300 | 560.1300 | 0.833 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | | | Bond Future | 130.3713 | 130.3713 | 130.3926 | 130.3926 | 0.016 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.15 | Put | Bond Future | 1,778.7200 | 1.7787 | 1,757.4000 | 1.7574 | (1.199) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.17 | Put | Bond Future | 1,798.7200 | 1.7987 | 1,777.4000 | 1.7774 | (1.185) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 03/11/2016 | 132.16 | Put | Bond Future | 1,788.7200 | 1.7887 | 1,767.4000 | 1.7674 | (1.192) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | | | Bond Future | 132.8988 | 132.8988 | 132.9185 | 132.9185 | 0.015 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.10 | Put | Bond Future | 2,201.1900 | 2.2012 | 2,181.5400 | 2.1815 | (0.893) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.12 | Put | Bond Future | 2,221.1900 | 2.2212 | 2,201.5400 | 2.2015 | (0.885) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 02/02/2017 | 135.11 | Put | Bond Future | 2,211.1900 | 2.2112 | 2,191.5400 | 2.1915 | (0.889) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | | | Bond Future | 133.9012 | 133.9012 | 133.9196 | 133.9196 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.90 | Put | Bond Future | 3,998.7700 | 3.9988 | 3,980.3800 | 3.9804 | (0.460) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.92 | Put | Bond Future | 4,018.7700 | 4.0188 | 4,000.3800 | 4.0004 | (0.458) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.91 | Put | Bond Future | 4,008.7700 | 4.0088 | 3,990.3800 | 3.9904 | (0.459) | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | EL28 | 04/05/2017 | 137.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | | | Bond Future | 10.2656 | 79.1454 | 10.1458 | 79.9418 | (1.166) | 0.0000 | 0.0000 | 8,789 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.31 | Call | Bond Future | 6,458.8300 | 6.4588 | 7,255.2000 | 7.2552 | 12.330 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.29 | Call | Bond Future | 6,342.9200 | 6.3429 | 7,139.2900 | 7.1393 | 12.555 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 03/11/2016 | 11.30 | Call | Bond Future | 6,400.9100 | 6.4009 | 7,197.2800 | 7.1973 | 12.442 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | | | Bond Future | 10.3401 | 80.6748 | 10.2166 | 81.4853 | (1.194) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | 1,602.6600 | 1.6027 | 2,413.1700 | 2.4132 | 50.573 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | 1,665.7500 | 1.6657 | 2,476.2600 | 2.4763 | 48.657 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | 1,728.7600 | 1.7288 | 2,539.2700 | 2.5393 | 46.884 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | ES33 | 04/05/2017 | | | Bond Future | 10.4037 | 78.5066 | 10.2764 | 79.3325 | (1.223) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.55 | Call | Bond Future | 933.2400 | 0.9332 | 1,759.1300 | 1.7591 | 88.497 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.56 | Call | Bond Future | 996.4200 | 0.9964 | 1,822.3100 | 1.8223 | 82.886 | 0 | 0 | 0 |
| 2016/09/07 | ES33 | 04/05/2017 | 10.54 | Call | Bond Future | 869.9900 | 0.8700 | 1,695.8800 | 1.6959 | 94.931 | 0 | 0 | 0 |
| 2016/09/07 | ES42 | 03/11/2016 | | | Bond Future | 10.3837 | 83.5568 | 10.2639 | 84.4781 | (1.154) | 0.0000 | 0.0000 | 8,777 |
| 2016/09/07 | ES42 | 02/02/2017 | | | Bond Future | 10.4532 | 85.1719 | 10.3298 | 86.1096 | (1.180) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ES42 | 04/05/2017 | | | Bond Future | 10.5166 | 82.6267 | 10.3895 | 83.5823 | (1.209) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.11 | Call | GOVI | 557,580.0000 | 55.7580 | 598,660.0000 | 59.8660 | 7.368 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | | | GOVI | 531.8680 | 531.8680 | 535.9760 | 535.9760 | 0.772 | 0.0000 | 0.0000 | 420 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.12 | Call | GOVI | 557,480.0000 | 55.7480 | 598,560.0000 | 59.8560 | 7.369 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.13 | Call | GOVI | 557,380.0000 | 55.7380 | 598,460.0000 | 59.8460 | 7.370 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.11 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 03/11/2016 | 476.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | 88,050.0000 | 8.8050 | 129,860.0000 | 12.9860 | 47.484 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | | | GOVI | 542.1450 | 542.1450 | 546.3260 | 546.3260 | 0.771 | 0.0000 | 0.0000 | 27 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | 88,250.0000 | 8.8250 | 130,060.0000 | 13.0060 | 47.377 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | 88,150.0000 | 8.8150 | 129,960.0000 | 12.9960 | 47.431 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | | | GOVI | 553.0740 | 553.0740 | 557.3350 | 557.3350 | 0.770 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.19 | Call | GOVI | 2,908,840.0000 | 290.8840 | 2,951,450.0000 | 295.1450 | 1.465 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.20 | Call | GOVI | 2,908,740.0000 | 290.8740 | 2,951,350.0000 | 295.1350 | 1.465 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.18 | Call | GOVI | 2,908,940.0000 | 290.8940 | 2,951,550.0000 | 295.1550 | 1.465 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.19 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.18 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GOVI | 04/05/2017 | 262.20 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IGOV | 03/11/2016 | | | Index Future | 249.6460 | 249.6460 | 250.0320 | 250.0320 | 0.155 | 0.0000 | 0.0000 | 1,023 |
| 2016/09/07 | IGOV | 02/02/2017 | | | Index Future | 254.4840 | 254.4840 | 254.8760 | 254.8760 | 0.154 | 0.0000 | 0.0000 | 57 |
| 2016/09/07 | IGOV | 04/05/2017 | | | Index Future | 259.6300 | 259.6300 | 260.0270 | 260.0270 | 0.153 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ILBI | 03/11/2016 | | | Index Future | 676.6180 | 676.6180 | 677.4400 | 677.4400 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | ILBI | 02/02/2017 | | | Index Future | 689.7540 | 689.7540 | 690.5910 | 690.5910 | 0.121 | 0.0000 | 0.0000 | 155 |
| 2016/09/07 | IS01 | 19/12/2016 | | | Interest Rate Swap | 100.0778 | 100.0778 | 100.0780 | 100.0780 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.0367 | 100.0367 | 100.0343 | 100.0343 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6907 | 99.6907 | 99.6839 | 99.6839 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.7808 | 99.7808 | 99.7662 | 99.7662 | (0.015) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | IS02 | 18/12/2017 | | | Interest Rate Swap | 100.1000 | 100.1000 | 100.0779 | 100.0779 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.4241 | 99.4241 | 99.3910 | 99.3910 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS02 | 15/06/2018 | | | Interest Rate Swap | 99.1364 | 99.1364 | 99.0892 | 99.0892 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS02 | 21/09/2018 | | | Interest Rate Swap | 99.2952 | 99.2952 | 99.2095 | 99.2095 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.3088 | 98.3088 | 98.1031 | 98.1031 | (0.209) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS05 | 16/03/2021 | | | Interest Rate Swap | 97.6525 | 97.6525 | 97.4324 | 97.4324 | (0.225) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.9663 | 96.9663 | 96.7317 | 96.7317 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 97.2511 | 97.2511 | 97.0024 | 97.0024 | (0.256) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 98.1598 | 98.1598 | 97.7043 | 97.7043 | (0.464) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 95.2383 | 95.2383 | 94.7680 | 94.7680 | (0.494) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 94.0074 | 94.0074 | 93.5254 | 93.5254 | (0.513) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 96.0882 | 96.0882 | 95.6038 | 95.6038 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 21/09/2016 | | | Jibar Tradeable Future | 7.4000 | 92.6000 | 7.3800 | 92.6200 | (0.270) | 0.0000 | 0.0000 | 10 |
| 2016/09/07 | JBAF | 19/10/2016 | | | Jibar Tradeable Future | 7.4400 | 92.5600 | 7.4100 | 92.5900 | (0.403) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 16/11/2016 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4200 | 92.5800 | (0.669) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 21/12/2016 | | | Jibar Tradeable Future | 7.5300 | 92.4700 | 7.4600 | 92.5400 | (0.930) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 18/01/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.4900 | 92.5100 | (0.926) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 15/02/2017 | | | Jibar Tradeable Future | 7.6100 | 92.3900 | 7.5200 | 92.4800 | (1.183) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.6400 | 92.3600 | 7.5400 | 92.4600 | (1.309) | 0.0000 | 0.0000 | 1,000 |
| 2016/09/07 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.7400 | 92.2600 | 7.5900 | 92.4100 | (1.938) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.7600 | 92.2400 | 7.6000 | 92.4000 | (2.062) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.7800 | 92.2200 | 7.6100 | 92.3900 | (2.185) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.7900 | 92.2100 | 7.6200 | 92.3800 | (2.182) | 0.0000 | 0.0000 | 1,000 |
| 2016/09/07 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.9800 | 92.0200 | 7.9800 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | 9.73 | Put | Bond Future | 16.2600 | 0.0163 | 9.1700 | 0.0092 | (43.604) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | | | Bond Future | 8.4544 | 98.0678 | 8.3394 | 98.6119 | (1.361) | 0.0000 | 0.0000 | 12,662 |
| 2016/09/07 | R023 | 03/11/2016 | 9.75 | Put | Bond Future | 14.8200 | 0.0148 | 8.3700 | 0.0084 | (43.522) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | 9.73 | Call | Bond Future | 5,803.6400 | 5.8036 | 6,340.6500 | 6.3407 | 9.253 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | 9.74 | Put | Bond Future | 15.5300 | 0.0155 | 8.7500 | 0.0088 | (43.657) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | 9.74 | Call | Bond Future | 5,846.5500 | 5.8465 | 6,383.8700 | 6.3839 | 9.190 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 03/11/2016 | 9.75 | Call | Bond Future | 5,889.4500 | 5.8895 | 6,427.1000 | 6.4271 | 9.129 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 2,631.0900 | 2.6311 | 2,975.2600 | 2.9753 | 13.081 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | | | Bond Future | 8.4911 | 99.9629 | 8.3703 | 100.5160 | (1.423) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 2,660.7000 | 2.6607 | 3,007.0700 | 3.0071 | 13.018 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 1,026.3700 | 1.0264 | 815.1600 | 0.8152 | (20.578) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 996.1000 | 0.9961 | 789.3200 | 0.7893 | (20.759) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 2,601.6400 | 2.6016 | 2,943.5800 | 2.9436 | 13.143 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 1,011.1400 | 1.0111 | 802.1600 | 0.8022 | (20.668) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.61 | Call | Bond Future | 2,321.6000 | 2.3216 | 2,611.8200 | 2.6118 | 12.501 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | | | Bond Future | 8.5062 | 98.0444 | 8.3792 | 98.6075 | (1.493) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.59 | Call | Bond Future | 2,273.3000 | 2.2733 | 2,560.3400 | 2.5603 | 12.627 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.60 | Call | Bond Future | 2,297.3800 | 2.2974 | 2,586.0100 | 2.5860 | 12.563 | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.59 | Put | Bond Future | 1,903.9800 | 1.9040 | 1,627.9600 | 1.6280 | (14.497) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.61 | Put | Bond Future | 1,864.4000 | 1.8644 | 1,591.5600 | 1.5916 | (14.634) | 0 | 0 | 0 |
| 2016/09/07 | R023 | 04/05/2017 | 8.60 | Put | Bond Future | 1,884.1100 | 1.8841 | 1,609.6800 | 1.6097 | (14.565) | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | 9.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | | | Bond Future | 9.3069 | 97.9044 | 9.1881 | 98.9180 | (1.276) | 0.0000 | 0.0000 | 4,315 |
| 2016/09/07 | R035 | 03/11/2016 | 9.59 | Call | Bond Future | 2,351.2900 | 2.3513 | 3,364.8800 | 3.3649 | 43.108 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | 9.57 | Call | Bond Future | 2,188.0600 | 2.1881 | 3,201.6500 | 3.2017 | 46.324 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | 9.58 | Call | Bond Future | 2,269.7300 | 2.2697 | 3,283.3200 | 3.2833 | 44.657 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | 9.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 03/11/2016 | 9.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | | | Bond Future | 9.3513 | 99.7964 | 9.2291 | 100.8281 | (1.307) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.51 | Call | Bond Future | 1,314.2500 | 1.3143 | 2,345.9700 | 2.3460 | 78.503 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.52 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.52 | Call | Bond Future | 1,396.1600 | 1.3962 | 2,427.8800 | 2.4279 | 73.897 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 02/02/2017 | 9.50 | Call | Bond Future | 1,232.2400 | 1.2322 | 2,263.9600 | 2.2640 | 83.727 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | | | Bond Future | 9.3835 | 97.3035 | 9.2578 | 98.3548 | (1.340) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.54 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.55 | Call | Bond Future | 1,365.7800 | 1.3658 | 2,417.1000 | 2.4171 | 76.976 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.53 | Call | Bond Future | 1,203.2900 | 1.2033 | 2,254.6100 | 2.2546 | 87.370 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.54 | Call | Bond Future | 1,284.5900 | 1.2846 | 2,335.9100 | 2.3359 | 81.841 | 0 | 0 | 0 |
| 2016/09/07 | R035 | 04/05/2017 | 9.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.82 | Put | Bond Future | 1,408.0700 | 1.4081 | 1,040.5000 | 1.0405 | (26.105) | 0 | 0 | 150 |
| 2016/09/07 | R186 | 03/11/2016 | 9.40 | Put | Bond Future | 314.7700 | 0.3148 | 193.1000 | 0.1931 | (38.654) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | | | Bond Future | 8.7377 | 115.6750 | 8.6236 | 116.4945 | (1.307) | 0.0000 | 0.0000 | 99,501 |
| 2016/09/07 | R186 | 03/11/2016 | 8.30 | Put | Bond Future | 3,720.9300 | 3.7209 | 3,093.7300 | 3.0937 | (16.856) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.52 | Put | Bond Future | 2,568.3400 | 2.5683 | 2,050.5100 | 2.0505 | (20.162) | 0 | 0 | 150 |
| 2016/09/07 | R186 | 03/11/2016 | 8.95 | Put | Bond Future | 1,046.0700 | 1.0461 | 742.2000 | 0.7422 | (29.049) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.20 | Put | Bond Future | 554.6100 | 0.5546 | 363.7500 | 0.3638 | (34.413) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.97 | Put | Bond Future | 997.3300 | 0.9973 | 702.8100 | 0.7028 | (29.531) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.96 | Put | Bond Future | 1,021.4700 | 1.0215 | 722.3000 | 0.7223 | (29.288) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.10 | Call | Bond Future | 3,269.7500 | 3.2698 | 3,855.9300 | 3.8559 | 17.927 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.66 | Call | Bond Future | 6,467.2600 | 6.4673 | 7,230.8700 | 7.2309 | 11.807 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.30 | Call | Bond Future | 534.3300 | 0.5343 | 726.6200 | 0.7266 | 35.987 | 0 | 0 | 150 |
| 2016/09/07 | R186 | 03/11/2016 | 8.90 | Call | Bond Future | 2,326.9500 | 2.3269 | 2,818.5400 | 2.8185 | 21.126 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R186 | 03/11/2016 | 8.97 | Call | Bond Future | 2,640.0000 | 2.6400 | 3,164.9700 | 3.1650 | 19.885 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.71 | Call | Bond Future | 6,774.2100 | 6.7742 | 7,546.9800 | 7.5470 | 11.408 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.52 | Call | Bond Future | 998.4300 | 0.9984 | 1,300.0900 | 1.3001 | 30.213 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.82 | Call | Bond Future | 1,993.7200 | 1.9937 | 2,445.6400 | 2.4456 | 22.667 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.95 | Call | Bond Future | 2,548.5900 | 2.5486 | 3,064.2100 | 3.0642 | 20.232 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.20 | Call | Bond Future | 3,791.7800 | 3.7918 | 4,420.4100 | 4.4204 | 16.579 | 0 | 0 | 1,425 |
| 2016/09/07 | R186 | 03/11/2016 | 8.90 | Put | Bond Future | 1,175.8600 | 1.1759 | 847.9600 | 0.8480 | (27.886) | 0 | 0 | 5,092 |
| 2016/09/07 | R186 | 03/11/2016 | 9.40 | Call | Bond Future | 4,913.0800 | 4.9131 | 5,610.9000 | 5.6109 | 14.203 | 0 | 0 | 1,425 |
| 2016/09/07 | R186 | 03/11/2016 | 9.66 | Put | Bond Future | 133.9700 | 0.1340 | 78.0900 | 0.0781 | (41.711) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.71 | Put | Bond Future | 111.6700 | 0.1117 | 64.9500 | 0.0650 | (41.838) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 8.96 | Call | Bond Future | 2,594.1000 | 2.5941 | 3,114.4200 | 3.1144 | 20.058 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 03/11/2016 | 9.10 | Put | Bond Future | 721.9700 | 0.7220 | 488.6600 | 0.4887 | (32.316) | 0 | 0 | 108 |
| 2016/09/07 | R186 | 02/02/2017 | 8.81 | Put | Bond Future | 2,553.9200 | 2.5539 | 2,123.8400 | 2.1238 | (16.840) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 9.40 | Call | Bond Future | 5,380.9300 | 5.3809 | 5,960.8300 | 5.9608 | 10.777 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | | | Bond Future | 8.7736 | 112.6071 | 8.6551 | 113.4408 | (1.351) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 9.50 | Call | Bond Future | 5,882.9100 | 5.8829 | 6,490.4300 | 6.4904 | 10.327 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 8.80 | Put | Bond Future | 2,587.0300 | 2.5870 | 2,154.2800 | 2.1543 | (16.728) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 8.43 | Put | Bond Future | 4,048.0200 | 4.0480 | 3,510.3100 | 3.5103 | (13.283) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 8.90 | Put | Bond Future | 2,270.0100 | 2.2700 | 1,864.5200 | 1.8645 | (17.863) | 0 | 0 | 750 |
| 2016/09/07 | R186 | 02/02/2017 | 8.81 | Call | Bond Future | 2,808.1900 | 2.8082 | 3,211.8000 | 3.2118 | 14.373 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 8.79 | Call | Bond Future | 2,735.0400 | 2.7350 | 3,133.3100 | 3.1333 | 14.562 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 9.50 | Put | Bond Future | 950.9300 | 0.9509 | 724.7600 | 0.7248 | (23.784) | 0 | 0 | 6,500 |
| 2016/09/07 | R186 | 02/02/2017 | 8.80 | Call | Bond Future | 2,771.4800 | 2.7715 | 3,172.4200 | 3.1724 | 14.467 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 8.43 | Call | Bond Future | 1,607.2800 | 1.6073 | 1,903.2600 | 1.9033 | 18.415 | 0 | 0 | 750 |
| 2016/09/07 | R186 | 02/02/2017 | 8.90 | Call | Bond Future | 3,149.9700 | 3.1500 | 3,578.1700 | 3.5782 | 13.594 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 02/02/2017 | 9.40 | Put | Bond Future | 1,110.1600 | 1.1102 | 856.3700 | 0.8564 | (22.861) | 0 | 0 | 750 |
| 2016/09/07 | R186 | 02/02/2017 | 8.79 | Put | Bond Future | 2,620.4600 | 2.6205 | 2,185.0400 | 2.1850 | (16.616) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | | | Bond Future | 8.7986 | 114.8790 | 8.6755 | 115.7280 | (1.399) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.89 | Put | Bond Future | 3,095.9800 | 3.0960 | 2,650.8300 | 2.6508 | (14.378) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.91 | Put | Bond Future | 3,034.7500 | 3.0348 | 2,592.9800 | 2.5930 | (14.557) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.90 | Put | Bond Future | 3,065.2400 | 3.0652 | 2,621.7900 | 2.6218 | (14.467) | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.91 | Call | Bond Future | 3,795.6800 | 3.7957 | 4,202.9100 | 4.2029 | 10.729 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.89 | Call | Bond Future | 3,720.8200 | 3.7208 | 4,124.6700 | 4.1247 | 10.854 | 0 | 0 | 0 |
| 2016/09/07 | R186 | 04/05/2017 | 8.90 | Call | Bond Future | 3,758.1500 | 3.7581 | 4,163.7000 | 4.1637 | 10.791 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | 303.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | 303.57 | Put | Bond Future | 639.2500 | 0.6392 | 973.8800 | 0.9739 | 52.347 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | | | Bond Future | 302.9308 | 302.9308 | 302.5961 | 302.5961 | (0.110) | 0.0000 | 0.0000 | 875 |
| 2016/09/07 | R197 | 03/11/2016 | 303.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | 303.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | 303.56 | Put | Bond Future | 629.2500 | 0.6292 | 963.8800 | 0.9639 | 53.179 | 0 | 0 | 0 |
| 2016/09/07 | R197 | 03/11/2016 | 303.58 | Put | Bond Future | 649.2500 | 0.6492 | 983.8800 | 0.9839 | 51.541 | 0 | 0 | 0 |
| 2016/09/07 | R202 | 03/11/2016 | 253.85 | Put | Bond Future | 3,634.1000 | 3.6341 | 2,934.0000 | 2.9340 | (19.265) | 0 | 0 | 0 |
| 2016/09/07 | R202 | 03/11/2016 | | | Bond Future | 250.2159 | 250.2159 | 250.9160 | 250.9160 | 0.280 | 0.0000 | 0.0000 | 36,060 |
| 2016/09/07 | R202 | 03/11/2016 | 253.87 | Put | Bond Future | 3,654.1000 | 3.6541 | 2,954.0000 | 2.9540 | (19.159) | 0 | 0 | 0 |
| 2016/09/07 | R202 | 03/11/2016 | 253.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R202 | 03/11/2016 | 253.86 | Put | Bond Future | 3,644.1000 | 3.6441 | 2,944.0000 | 2.9440 | (19.212) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R202 | 03/11/2016 | 253.86 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R202 | 03/11/2016 | 253.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | 8.86 | Call | Bond Future | 1,073.9900 | 1.0740 | 1,121.6700 | 1.1217 | 4.440 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | | | Bond Future | 7.5319 | 101.7960 | 7.4733 | 101.8438 | (0.778) | 0.0000 | 0.0000 | 30,174 |
| 2016/09/07 | R203 | 03/11/2016 | 8.84 | Call | Bond Future | 1,058.0100 | 1.0580 | 1,105.6800 | 1.1057 | 4.506 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | 8.85 | Call | Bond Future | 1,066.0000 | 1.0660 | 1,113.6700 | 1.1137 | 4.472 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | 8.84 | Put | Bond Future | 0.5000 | 0.0005 | 0.3500 | 0.0004 | (30.000) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | 8.86 | Put | Bond Future | 0.4400 | 0.0004 | 0.3000 | 0.0003 | (31.818) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 03/11/2016 | 8.85 | Put | Bond Future | 0.4700 | 0.0005 | 0.3200 | 0.0003 | (31.915) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 261.6200 | 0.2616 | 290.3800 | 0.2904 | 10.993 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 105.0500 | 0.1051 | 86.5700 | 0.0866 | (17.592) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | | | Bond Future | 7.4328 | 103.7631 | 7.3514 | 103.8104 | (1.095) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 265.5800 | 0.2656 | 294.3300 | 0.2943 | 10.825 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 269.5600 | 0.2696 | 298.5500 | 0.2986 | 10.755 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 106.8700 | 0.1069 | 88.4000 | 0.0884 | (17.283) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 103.2400 | 0.1032 | 85.0000 | 0.0850 | (17.668) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.91 | Call | Bond Future | 147.0000 | 0.1470 | 171.9400 | 0.1719 | 16.966 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.92 | Put | Bond Future | 107.4700 | 0.1075 | 85.3700 | 0.0854 | (20.564) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | | | Bond Future | 6.8009 | 101.6810 | 6.6673 | 101.7279 | (1.965) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.92 | Call | Bond Future | 149.2600 | 0.1493 | 174.0700 | 0.1741 | 16.622 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.93 | Call | Bond Future | 151.2000 | 0.1512 | 176.2300 | 0.1762 | 16.554 | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.91 | Put | Bond Future | 108.7200 | 0.1087 | 86.7500 | 0.0868 | (20.208) | 0 | 0 | 0 |
| 2016/09/07 | R203 | 04/05/2017 | 6.93 | Put | Bond Future | 105.9000 | 0.1059 | 84.0200 | 0.0840 | (20.661) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | | | Bond Future | 7.7662 | 103.4949 | 7.7006 | 103.6213 | (0.845) | 0.0000 | 0.0000 | 28,913 |
| 2016/09/07 | R204 | 03/11/2016 | 9.21 | Put | Bond Future | 0.6000 | 0.0006 | 0.3800 | 0.0004 | (36.667) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | 9.23 | Put | Bond Future | 0.5300 | 0.0005 | 0.3300 | 0.0003 | (37.736) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | 9.22 | Put | Bond Future | 0.5600 | 0.0006 | 0.3600 | 0.0004 | (35.714) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | 9.22 | Call | Bond Future | 2,750.7400 | 2.7507 | 2,876.9500 | 2.8769 | 4.588 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | 9.21 | Call | Bond Future | 2,732.1900 | 2.7322 | 2,858.3800 | 2.8584 | 4.619 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 03/11/2016 | 9.23 | Call | Bond Future | 2,769.2900 | 2.7693 | 2,895.5000 | 2.8955 | 4.557 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 1,097.6600 | 1.0977 | 1,189.4300 | 1.1894 | 8.361 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | | | Bond Future | 7.7576 | 101.4543 | 7.6835 | 101.5816 | (0.956) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 1,110.4900 | 1.1105 | 1,202.7900 | 1.2028 | 8.312 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 1,123.5800 | 1.1236 | 1,216.3900 | 1.2164 | 8.260 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 207.0400 | 0.2070 | 171.4900 | 0.1715 | (17.171) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 199.0700 | 0.1991 | 164.5600 | 0.1646 | (17.336) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 202.9200 | 0.2029 | 167.9000 | 0.1679 | (17.258) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.90 | Put | Bond Future | 445.3400 | 0.4453 | 388.0300 | 0.3880 | (12.869) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | | | Bond Future | 7.6925 | 103.5009 | 7.6069 | 103.6295 | (1.113) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.92 | Put | Bond Future | 433.5800 | 0.4336 | 377.2900 | 0.3773 | (12.983) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.90 | Call | Bond Future | 756.1800 | 0.7562 | 827.4800 | 0.8275 | 9.429 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.91 | Put | Bond Future | 439.4300 | 0.4394 | 382.6300 | 0.3826 | (12.926) | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.91 | Call | Bond Future | 765.2200 | 0.7652 | 837.0300 | 0.8370 | 9.384 | 0 | 0 | 0 |
| 2016/09/07 | R204 | 04/05/2017 | 7.92 | Call | Bond Future | 774.3100 | 0.7743 | 846.6300 | 0.8466 | 9.340 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | | | Bond Future | 8.0193 | 100.1437 | 7.9233 | 100.4061 | (1.197) | 0.0000 | 0.0000 | 52,265 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R207 | 03/11/2016 | 7.94 | Call | Bond Future | 449.7600 | | 0.4498 | 562.8700 | 0.5629 | 25.149 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | 7.93 | Put | Bond Future | 681.6100 | | 0.6816 | 530.3900 | 0.5304 | (22.186) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | 7.95 | Put | Bond Future | 651.3300 | | 0.6513 | 504.1000 | 0.5041 | (22.605) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | 7.94 | Put | Bond Future | 666.3600 | | 0.6664 | 517.0600 | 0.5171 | (22.405) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | 7.95 | Call | Bond Future | 462.0800 | | 0.4621 | 577.2600 | 0.5773 | 24.926 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/11/2016 | 7.93 | Call | Bond Future | 437.6500 | | 0.4377 | 548.8400 | 0.5488 | 25.406 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 3,078.0200 | | 3.0780 | 3,326.9800 | 3.3270 | 8.088 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | | | Bond Future | 8.0345 | | 98.4363 | 7.9299 | 98.7023 | (1.302) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 2,360.5300 | | 2.3605 | 2,584.1400 | 2.5841 | 9.473 | 0 | 0 | 62 |
| 2016/09/07 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 3,033.1700 | | 3.0332 | 3,281.0200 | 3.2810 | 8.171 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 3,055.5800 | | 3.0556 | 3,303.9900 | 3.3040 | 8.130 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 168.5700 | | 0.1686 | 126.1800 | 0.1262 | (25.147) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 79.6200 | | 0.0796 | 61.4700 | 0.0615 | (22.796) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 75.6000 | | 0.0756 | 58.5600 | 0.0586 | (22.540) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 77.5900 | | 0.0776 | 60.0000 | 0.0600 | (22.670) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.21 | Put | Bond Future | 777.2500 | | 0.7772 | 651.1500 | 0.6511 | (16.224) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | | | Bond Future | 8.0272 | | 100.4222 | 7.9123 | 100.6923 | (1.431) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.22 | Call | Bond Future | 1,219.1400 | | 1.2191 | 1,363.8500 | 1.3638 | 11.870 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.20 | Call | Bond Future | 1,191.5000 | | 1.1915 | 1,334.4600 | 1.3345 | 11.998 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.21 | Call | Bond Future | 1,205.2800 | | 1.2053 | 1,349.2700 | 1.3493 | 11.947 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.20 | Put | Bond Future | 786.8300 | | 0.7868 | 659.7000 | 0.6597 | (16.157) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 04/05/2017 | 8.22 | Put | Bond Future | 767.7700 | | 0.7678 | 642.3900 | 0.6424 | (16.330) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.19 | Call | Bond Future | 1,305.7300 | | 1.3057 | 1,448.2400 | 1.4482 | 10.914 | 0 | 0 | 51 |
| 2016/09/07 | R207 | 03/08/2017 | | | Bond Future | 7.9758 | | 98.8871 | 7.8479 | 99.1629 | (1.603) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.39 | Put | Bond Future | 686.9700 | | 0.6870 | 569.4900 | 0.5695 | (17.101) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.41 | Put | Bond Future | 672.5100 | | 0.6725 | 556.7400 | 0.5567 | (17.215) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.19 | Put | Bond Future | 845.7900 | | 0.8458 | 712.4800 | 0.7125 | (15.762) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.40 | Put | Bond Future | 679.7100 | | 0.6797 | 563.0800 | 0.5631 | (17.159) | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.41 | Call | Bond Future | 1,601.9500 | | 1.6019 | 1,762.0000 | 1.7620 | 9.991 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.39 | Call | Bond Future | 1,573.8500 | | 1.5738 | 1,732.1900 | 1.7322 | 10.061 | 0 | 0 | 0 |
| 2016/09/07 | R207 | 03/08/2017 | 8.40 | Call | Bond Future | 1,587.8700 | | 1.5879 | 1,747.0600 | 1.7471 | 10.025 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | 9.59 | Put | Bond Future | 4.2900 | | 0.0043 | 2.2100 | 0.0022 | (48.485) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | | | Bond Future | 8.2107 | | 95.4147 | 8.0948 | 95.8225 | (1.412) | 0.0000 | 0.0000 | 30,188 |
| 2016/09/07 | R208 | 03/11/2016 | 9.58 | Put | Bond Future | 4.5300 | | 0.0045 | 2.3400 | 0.0023 | (48.344) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | 9.57 | Call | Bond Future | 4,633.3600 | | 4.6334 | 5,038.9400 | 5.0389 | 8.753 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | 9.58 | Call | Bond Future | 4,666.1300 | | 4.6661 | 5,071.8200 | 5.0718 | 8.694 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | 9.59 | Call | Bond Future | 4,698.8900 | | 4.6989 | 5,104.6900 | 5.1047 | 8.636 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 03/11/2016 | 9.57 | Put | Bond Future | 4.7800 | | 0.0048 | 2.4800 | 0.0025 | (48.117) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | | | Bond Future | 8.2391 | | 97.2586 | 8.1155 | 97.6729 | (1.500) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 1,941.9200 | | 1.9419 | 2,217.0400 | 2.2170 | 14.167 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 623.1100 | | 0.6231 | 482.2100 | 0.4822 | (22.612) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 602.6000 | | 0.6026 | 465.1100 | 0.4651 | (22.816) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 612.9000 | | 0.6129 | 473.7000 | 0.4737 | (22.712) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 1,964.4800 | | 1.9645 | 2,241.3100 | 2.2413 | 14.092 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 1,919.2600 | | 1.9193 | 2,192.6800 | 2.1927 | 14.246 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | 8.39 | Call | Bond Future | 1,629.3600 | | 1.6294 | 1,852.7700 | 1.8528 | 13.712 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | | | Bond Future | 8.2443 | | 95.8162 | 8.1120 | 96.2376 | (1.605) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R208 | 04/05/2017 | 8.37 | Call | Bond Future | 1,593.5800 | 1.5936 | 1,814.2100 | 1.8142 | 13.845 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | 8.38 | Call | Bond Future | 1,611.2600 | 1.6113 | 1,833.4400 | 1.8334 | 13.789 | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | 8.37 | Put | Bond Future | 1,195.3300 | 1.1953 | 994.5300 | 0.9945 | (16.799) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | 8.39 | Put | Bond Future | 1,167.9300 | 1.1679 | 969.9100 | 0.9699 | (16.955) | 0 | 0 | 0 |
| 2016/09/07 | R208 | 04/05/2017 | 8.38 | Put | Bond Future | 1,181.4100 | 1.1814 | 982.1600 | 0.9822 | (16.865) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.34 | Put | Bond Future | 1,502.9400 | 1.5029 | 1,117.9400 | 1.1179 | (25.616) | 0 | 0 | 345 |
| 2016/09/07 | R209 | 03/11/2016 | 10.26 | Call | Bond Future | 6,697.7900 | 6.6978 | 7,489.2200 | 7.4892 | 11.816 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | | | Bond Future | 9.2624 | 73.7533 | 9.1440 | 74.5975 | (1.278) | 0.0000 | 0.0000 | 37,619 |
| 2016/09/07 | R209 | 03/11/2016 | 10.24 | Call | Bond Future | 6,584.2900 | 6.5843 | 7,372.1300 | 7.3721 | 11.965 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 8.87 | Put | Bond Future | 3,541.7000 | 3.5417 | 2,924.7100 | 2.9247 | (17.421) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 8.81 | Call | Bond Future | 578.2600 | 0.5783 | 778.0100 | 0.7780 | 34.543 | 0 | 0 | 345 |
| 2016/09/07 | R209 | 03/11/2016 | 9.04 | Put | Bond Future | 2,668.7500 | 2.6688 | 2,135.4200 | 2.1354 | (19.984) | 0 | 0 | 345 |
| 2016/09/07 | R209 | 03/11/2016 | 9.42 | Put | Bond Future | 1,267.8100 | 1.2678 | 921.6000 | 0.9216 | (27.308) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 10.25 | Call | Bond Future | 6,641.0300 | 6.6410 | 7,430.6700 | 7.4307 | 11.890 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.05 | Call | Bond Future | 1,097.2700 | 1.0973 | 1,412.9600 | 1.4130 | 28.770 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.45 | Call | Bond Future | 2,495.5200 | 2.4955 | 3,007.5300 | 3.0075 | 20.517 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 10.24 | Put | Bond Future | 140.8100 | 0.1408 | 84.5200 | 0.0845 | (39.976) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.04 | Call | Bond Future | 1,070.7100 | 1.0707 | 1,381.5100 | 1.3815 | 29.027 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 10.25 | Put | Bond Future | 136.2000 | 0.1362 | 81.7100 | 0.0817 | (40.007) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.34 | Call | Bond Future | 2,048.4100 | 2.0484 | 2,507.5400 | 2.5075 | 22.414 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 10.26 | Put | Bond Future | 131.7100 | 0.1317 | 79.0100 | 0.0790 | (40.012) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 9.45 | Put | Bond Future | 1,187.3300 | 1.1873 | 855.2100 | 0.8552 | (27.972) | 0 | 0 | 250 |
| 2016/09/07 | R209 | 03/11/2016 | 8.81 | Put | Bond Future | 3,884.8000 | 3.8848 | 3,240.4200 | 3.2404 | (16.587) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 03/11/2016 | 8.87 | Call | Bond Future | 686.4600 | 0.6865 | 913.6000 | 0.9136 | 33.089 | 0 | 0 | 250 |
| 2016/09/07 | R209 | 03/11/2016 | 9.42 | Call | Bond Future | 2,369.1900 | 2.3692 | 2,867.1100 | 2.8671 | 21.016 | 0 | 0 | 120 |
| 2016/09/07 | R209 | 03/11/2016 | 9.05 | Put | Bond Future | 2,622.3300 | 2.6223 | 2,093.8900 | 2.0939 | (20.152) | 0 | 0 | 250 |
| 2016/09/07 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 2,071.7400 | 2.0717 | 1,683.6900 | 1.6837 | (18.731) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | | | Bond Future | 9.2998 | 75.1787 | 9.1784 | 76.0380 | (1.306) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 2,098.8800 | 2.0989 | 1,707.6700 | 1.7077 | (18.639) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 3,794.8300 | 3.7948 | 4,266.0700 | 4.2661 | 12.418 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 3,713.7300 | 3.7137 | 4,178.6600 | 4.1787 | 12.519 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 3,754.2800 | 3.7543 | 4,222.3600 | 4.2224 | 12.468 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 2,126.1100 | 2.1261 | 1,731.7500 | 1.7318 | (18.548) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.48 | Put | Bond Future | 3,153.4400 | 3.1534 | 2,699.6700 | 2.6997 | (14.390) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | | | Bond Future | 9.3290 | 73.5432 | 9.2044 | 74.4189 | (1.336) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.47 | Put | Bond Future | 3,184.1400 | 3.1841 | 2,728.8200 | 2.7288 | (14.300) | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.46 | Call | Bond Future | 4,118.5500 | 4.1186 | 4,537.1000 | 4.5371 | 10.163 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.47 | Call | Bond Future | 4,155.8900 | 4.1559 | 4,576.2400 | 4.5762 | 10.115 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.48 | Call | Bond Future | 4,193.3900 | 4.1934 | 4,615.2900 | 4.6153 | 10.061 | 0 | 0 | 0 |
| 2016/09/07 | R209 | 04/05/2017 | 9.46 | Put | Bond Future | 3,215.1000 | 3.2151 | 2,757.9800 | 2.7580 | (14.218) | 0 | 0 | 0 |
| 2016/09/07 | R210 | 03/11/2016 | | | Bond Future | 186.6924 | 186.6924 | 186.7152 | 186.7152 | 0.012 | 0.0000 | 0.0000 | 2,113 |
| 2016/09/07 | R210 | 03/11/2016 | 188.90 | Put | Bond Future | 2,207.6100 | 2.2076 | 2,184.7700 | 2.1848 | (1.035) | 0 | 0 | 0 |
| 2016/09/07 | R210 | 03/11/2016 | 188.92 | Put | Bond Future | 2,227.6100 | 2.2276 | 2,204.7700 | 2.2048 | (1.025) | 0 | 0 | 0 |
| 2016/09/07 | R210 | 03/11/2016 | 188.91 | Put | Bond Future | 2,217.6100 | 2.2176 | 2,194.7700 | 2.1948 | (1.030) | 0 | 0 | 0 |
| 2016/09/07 | R210 | 03/11/2016 | 188.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R210 | 03/11/2016 | 188.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R210 | 03/11/2016 | 188.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | 141.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | | | Bond Future | 141.7219 | 141.7219 | 141.7427 | 141.7427 | 0.015 | 0.0000 | 0.0000 | 56 |
| 2016/09/07 | R211 | 03/11/2016 | 141.76 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | 141.74 | Put | Bond Future | 18.1200 | 0.0181 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | 141.76 | Put | Bond Future | 38.1200 | 0.0381 | 17.2500 | 0.0173 | (54.748) | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | 141.74 | Call | Bond Future | 0.0000 | 0.0000 | 2.7500 | 0.0028 | 100.000 | 0 | 0 | 0 |
| 2016/09/07 | R211 | 03/11/2016 | 141.75 | Put | Bond Future | 28.1200 | 0.0281 | 7.2500 | 0.0073 | (74.218) | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | | | Bond Future | 148.0287 | 148.0287 | 148.0452 | 148.0452 | 0.011 | 0.0000 | 0.0000 | 3,838 |
| 2016/09/07 | R212 | 03/11/2016 | 148.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | 148.10 | Put | Bond Future | 71.3100 | 0.0713 | 54.7700 | 0.0548 | (23.195) | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | 148.12 | Put | Bond Future | 91.3100 | 0.0913 | 74.7700 | 0.0748 | (18.114) | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | 148.11 | Put | Bond Future | 81.3100 | 0.0813 | 64.7700 | 0.0648 | (20.342) | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | 148.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R212 | 03/11/2016 | 148.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | | | Bond Future | 9.1302 | 84.4874 | 9.0165 | 85.2826 | (1.245) | 0.0000 | 0.0000 | 42,521 |
| 2016/09/07 | R213 | 03/11/2016 | 10.18 | Put | Bond Future | 99.2900 | 0.0993 | 62.2500 | 0.0622 | (37.305) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | 10.20 | Put | Bond Future | 92.4200 | 0.0924 | 58.0300 | 0.0580 | (37.211) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | 10.18 | Call | Bond Future | 6,966.3600 | 6.9664 | 7,724.4500 | 7.7245 | 10.882 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | 10.19 | Put | Bond Future | 95.8000 | 0.0958 | 60.1100 | 0.0601 | (37.255) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | 10.19 | Call | Bond Future | 7,024.3600 | 7.0244 | 7,783.8000 | 7.7838 | 10.812 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 03/11/2016 | 10.20 | Call | Bond Future | 7,082.3900 | 7.0824 | 7,843.1300 | 7.8431 | 10.741 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 3,577.7600 | 3.5778 | 4,023.2000 | 4.0232 | 12.450 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.42 | Call | Bond Future | 3,658.0700 | 3.6581 | 4,108.2600 | 4.1083 | 12.307 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | | | Bond Future | 9.1716 | 86.1201 | 9.0545 | 86.9293 | (1.276) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.41 | Call | Bond Future | 3,617.7100 | 3.6177 | 4,065.7300 | 4.0657 | 12.384 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.40 | Put | Bond Future | 2,030.1400 | 2.0301 | 1,666.3500 | 1.6663 | (17.919) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.42 | Put | Bond Future | 1,976.8500 | 1.9769 | 1,617.8100 | 1.6178 | (18.162) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 02/02/2017 | 9.41 | Put | Bond Future | 2,003.2500 | 2.0032 | 1,642.0400 | 1.6420 | (18.031) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | | | Bond Future | 9.2003 | 84.3033 | 9.0798 | 85.1277 | (1.310) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.35 | Put | Bond Future | 3,010.3400 | 3.0103 | 2,595.5100 | 2.5955 | (13.780) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.37 | Put | Bond Future | 2,951.3900 | 2.9514 | 2,539.8800 | 2.5399 | (13.943) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.35 | Call | Bond Future | 4,019.1600 | 4.0192 | 4,428.7700 | 4.4288 | 10.191 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.36 | Put | Bond Future | 2,980.6100 | 2.9806 | 2,567.5800 | 2.5676 | (13.857) | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.36 | Call | Bond Future | 4,056.2000 | 4.0562 | 4,467.6100 | 4.4676 | 10.143 | 0 | 0 | 0 |
| 2016/09/07 | R213 | 04/05/2017 | 9.37 | Call | Bond Future | 4,093.6800 | 4.0937 | 4,506.6100 | 4.5066 | 10.087 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | 10.35 | Put | Bond Future | 150.2700 | 0.1503 | 93.5800 | 0.0936 | (37.725) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | | | Bond Future | 9.3534 | 74.0207 | 9.2350 | 74.9047 | (1.266) | 0.0000 | 0.0000 | 29,194 |
| 2016/09/07 | R214 | 03/11/2016 | 10.34 | Put | Bond Future | 155.1800 | 0.1552 | 96.6400 | 0.0966 | (37.724) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | 10.35 | Call | Bond Future | 6,949.3500 | 6.9493 | 7,776.6200 | 7.7766 | 11.904 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | 10.33 | Call | Bond Future | 6,833.3700 | 6.8334 | 7,656.8800 | 7.6569 | 12.051 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | 10.34 | Call | Bond Future | 6,891.3400 | 6.8913 | 7,716.7600 | 7.7168 | 11.978 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 03/11/2016 | 10.33 | Put | Bond Future | 160.2400 | 0.1602 | 99.7900 | 0.0998 | (37.725) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | | | Bond Future | 9.3929 | 75.4512 | 9.2714 | 76.3511 | (1.293) | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/09/07 | R214 | 02/02/2017 | 9.67 | Call | Bond Future | 4,083.5900 | 4.0836 | 4,635.1500 | 4.6351 | 13.507 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | 9.66 | Put | Bond Future | 2,123.4800 | 2.1235 | 1,771.8900 | 1.7719 | (16.557) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | 9.68 | Put | Bond Future | 2,068.6100 | 2.0686 | 1,723.3300 | 1.7233 | (16.691) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | 9.67 | Put | Bond Future | 2,095.9000 | 2.0959 | 1,747.5600 | 1.7476 | (16.620) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | 9.68 | Call | Bond Future | 4,126.3600 | 4.1264 | 4,680.9800 | 4.6810 | 13.441 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 02/02/2017 | 9.66 | Call | Bond Future | 4,041.0100 | 4.0410 | 4,589.3200 | 4.5893 | 13.569 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.58 | Put | Bond Future | 3,274.7100 | 3.2747 | 2,825.4800 | 2.8255 | (13.718) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | | | Bond Future | 9.4216 | 73.6730 | 9.2971 | 74.5902 | (1.321) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.57 | Put | Bond Future | 3,306.5200 | 3.3065 | 2,855.6500 | 2.8556 | (13.636) | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.58 | Call | Bond Future | 4,415.5900 | 4.4156 | 4,883.5700 | 4.8836 | 10.598 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.56 | Call | Bond Future | 4,337.3100 | 4.3373 | 4,802.0100 | 4.8020 | 10.714 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.57 | Call | Bond Future | 4,376.2600 | 4.3763 | 4,842.6000 | 4.8426 | 10.656 | 0 | 0 | 0 |
| 2016/09/07 | R214 | 04/05/2017 | 9.56 | Put | Bond Future | 3,338.8300 | 3.3388 | 2,886.3200 | 2.8863 | (13.553) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | 10.38 | Call | Bond Future | 8,768.9900 | 8.7690 | 9,818.3400 | 9.8183 | 11.967 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | | | Bond Future | 9.3992 | 95.1261 | 9.2808 | 96.2593 | (1.260) | 0.0000 | 0.0000 | 61,875 |
| 2016/09/07 | R248 | 03/11/2016 | 10.39 | Call | Bond Future | 8,841.5700 | 8.8416 | 9,893.4300 | 9.8934 | 11.897 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | 10.37 | Put | Bond Future | 249.3600 | 0.2494 | 162.8400 | 0.1628 | (34.697) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | 10.39 | Put | Bond Future | 234.9200 | 0.2349 | 153.5100 | 0.1535 | (34.654) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | 10.37 | Call | Bond Future | 8,696.4400 | 8.6964 | 9,743.1900 | 9.7432 | 12.037 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 03/11/2016 | 10.38 | Put | Bond Future | 242.0500 | 0.2420 | 158.1300 | 0.1581 | (34.671) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.76 | Put | Bond Future | 2,701.2600 | 2.7013 | 2,213.0300 | 2.2130 | (18.074) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.78 | Put | Bond Future | 2,634.2400 | 2.6342 | 2,153.9900 | 2.1540 | (18.231) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | | | Bond Future | 9.4400 | 96.9644 | 9.3184 | 98.1181 | (1.288) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.77 | Put | Bond Future | 2,667.5700 | 2.6676 | 2,183.4500 | 2.1834 | (18.148) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.76 | Call | Bond Future | 5,620.8900 | 5.6209 | 6,286.3800 | 6.2864 | 11.840 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 5,675.8200 | 5.6758 | 6,345.4200 | 6.3454 | 11.797 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 5,730.9500 | 5.7310 | 6,404.4200 | 6.4044 | 11.751 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.66 | Call | Bond Future | 6,009.0800 | 6.0091 | 6,614.0600 | 6.6141 | 10.068 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | | | Bond Future | 9.4699 | 94.4778 | 9.3452 | 95.6537 | (1.317) | 0.0000 | 0.0000 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.67 | Call | Bond Future | 6,059.7000 | 6.0597 | 6,666.6200 | 6.6666 | 10.016 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.65 | Put | Bond Future | 4,306.1100 | 4.3061 | 3,733.0200 | 3.7330 | (13.309) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.67 | Put | Bond Future | 4,226.5200 | 4.2265 | 3,657.6100 | 3.6576 | (13.460) | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.65 | Call | Bond Future | 5,958.9300 | 5.9589 | 6,561.6700 | 6.5617 | 10.115 | 0 | 0 | 0 |
| 2016/09/07 | R248 | 04/05/2017 | 9.66 | Put | Bond Future | 4,266.0000 | 4.2660 | 3,695.1500 | 3.6951 | (13.381) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | 688622 |