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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2016 TO 28/12/2016

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2016/12/28 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | 130.01 | Put | Bond Future | 2,900.9400 | 2.9009 | 2,924.7100 | 2.9247 | 0.819 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | | | Bond Future | 127.1091 | 127.1091 | 127.0853 | 127.0853 | (0.019) | 0.0000 | 0.0000 | 3,231 |
| 2016/12/28 | 2025 | 02/02/2017 | 130.00 | Put | Bond Future | 2,890.9400 | 2.8909 | 2,914.7100 | 2.9147 | 0.822 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | 130.01 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | 129.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | 130.00 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 02/02/2017 | 129.99 | Put | Bond Future | 2,880.9400 | 2.8809 | 2,904.7100 | 2.9047 | 0.825 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | | | Bond Future | 129.5695 | 129.5695 | 129.5434 | 129.5434 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.56 | Put | Bond Future | 2,990.4500 | 2.9905 | 3,016.6100 | 3.0166 | 0.875 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.58 | Put | Bond Future | 3,010.4500 | 3.0105 | 3,036.6100 | 3.0366 | 0.869 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 04/05/2017 | 132.57 | Put | Bond Future | 3,000.4500 | 3.0005 | 3,026.6100 | 3.0266 | 0.872 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | | | Bond Future | 130.8232 | 130.8232 | 130.7930 | 130.7930 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.96 | Put | Bond Future | 3,136.7600 | 3.1368 | 3,166.9800 | 3.1670 | 0.963 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.98 | Put | Bond Future | 3,156.7600 | 3.1568 | 3,186.9800 | 3.1870 | 0.957 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.97 | Put | Bond Future | 3,146.7600 | 3.1468 | 3,176.9800 | 3.1770 | 0.960 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2025 | 03/08/2017 | 133.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.29 | Put | Bond Future | 820.6100 | 0.8206 | 735.2100 | 0.7352 | (10.407) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | | | Bond Future | 9.4089 | 89.7171 | 9.3964 | 89.8025 | (0.132) | 0.0000 | 0.0000 | 34,064 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.31 | Put | Bond Future | 681.8000 | 0.6818 | 596.4000 | 0.5964 | (12.526) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.30 | Put | Bond Future | 751.1700 | 0.7512 | 665.7700 | 0.6658 | (11.369) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 02/02/2017 | 9.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | | | Bond Future | 9.4629 | 91.4484 | 9.4502 | 91.5340 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.32 | Put | Bond Future | 973.4800 | 0.9735 | 887.8900 | 0.8879 | (8.792) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.34 | Put | Bond Future | 836.3500 | 0.8364 | 750.7600 | 0.7508 | (10.234) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 04/05/2017 | 9.33 | Put | Bond Future | 904.8800 | 0.9049 | 819.2900 | 0.8193 | (9.459) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | 9.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | 9.34 | Put | Bond Future | 1,153.7200 | 1.1537 | 1,068.9700 | 1.0690 | (7.346) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | | | Bond Future | 9.5116 | 89.2622 | 9.4989 | 89.3469 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | 9.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | 2030 | 03/08/2017 | 9.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | 9.33 | Put | Bond Future | 1,221.5900 | 1.2216 | 1,136.8400 | 1.1368 | (6.938) | 0 | 0 | 0 |
| 2016/12/28 | 2030 | 03/08/2017 | 9.35 | Put | Bond Future | 1,085.9300 | 1.0859 | 1,001.1800 | 1.0012 | (7.804) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.53 | Call | Bond Future | 1,484.8100 | 1.4848 | 1,412.8200 | 1.4128 | (4.848) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | | | Bond Future | 9.5551 | 92.5911 | 9.5476 | 92.6462 | (0.079) | 0.0000 | 0.0000 | 19,889 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.51 | Call | Bond Future | 1,414.5200 | 1.4145 | 1,341.9400 | 1.3419 | (5.131) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.52 | Call | Bond Future | 1,449.3500 | 1.4494 | 1,377.0500 | 1.3771 | (4.988) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.51 | Put | Bond Future | 1,745.7500 | 1.7457 | 1,618.1000 | 1.6181 | (7.312) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.53 | Put | Bond Future | 1,669.0300 | 1.6690 | 1,541.9700 | 1.5420 | (7.613) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 02/02/2017 | 9.52 | Put | Bond Future | 1,707.0300 | 1.7070 | 1,579.6600 | 1.5797 | (7.461) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.45 | Call | Bond Future | 2,290.0500 | 2.2900 | 2,261.3800 | 2.2614 | (1.252) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | | | Bond Future | 9.6085 | 90.2187 | 9.6009 | 90.2735 | (0.079) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.46 | Call | Bond Future | 2,321.9600 | 2.3220 | 2,293.4300 | 2.2934 | (1.229) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.44 | Put | Bond Future | 3,488.1600 | 3.4882 | 3,404.5600 | 3.4046 | (2.397) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.46 | Put | Bond Future | 3,404.4900 | 3.4045 | 3,321.1700 | 3.3212 | (2.447) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.44 | Call | Bond Future | 2,258.4100 | 2.2584 | 2,229.6000 | 2.2296 | (1.276) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 04/05/2017 | 9.45 | Put | Bond Future | 3,446.1500 | 3.4462 | 3,362.6900 | 3.3627 | (2.422) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.43 | Put | Bond Future | 4,583.4500 | 4.5835 | 4,512.9600 | 4.5130 | (1.538) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | | | Bond Future | 9.6551 | 92.0152 | 9.6476 | 92.0686 | (0.077) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.45 | Put | Bond Future | 4,499.9700 | 4.5000 | 4,429.7000 | 4.4297 | (1.562) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.44 | Put | Bond Future | 4,541.5700 | 4.5416 | 4,471.1900 | 4.4712 | (1.550) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.44 | Call | Bond Future | 2,986.8100 | 2.9868 | 2,969.7800 | 2.9698 | (0.570) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.43 | Call | Bond Future | 2,955.4600 | 2.9555 | 2,938.3200 | 2.9383 | (0.580) | 0 | 0 | 0 |
| 2016/12/28 | 2032 | 03/08/2017 | 9.45 | Call | Bond Future | 3,018.3500 | 3.0183 | 3,001.4300 | 3.0014 | (0.561) | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | | | Bond Future | 105.8089 | 105.8089 | 105.7904 | 105.7904 | (0.017) | 0.0000 | 0.0000 | 5,474 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.70 | Put | Bond Future | 3,891.1200 | 3.8911 | 3,909.5600 | 3.9096 | 0.474 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.71 | Put | Bond Future | 3,901.1200 | 3.9011 | 3,919.5600 | 3.9196 | 0.473 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.72 | Put | Bond Future | 3,911.1200 | 3.9111 | 3,929.5600 | 3.9296 | 0.471 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 02/02/2017 | 109.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | | | Bond Future | 106.8172 | 106.8172 | 106.7968 | 106.7968 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.83 | Put | Bond Future | 4,012.8500 | 4.0129 | 4,033.1800 | 4.0332 | 0.507 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.85 | Put | Bond Future | 4,032.8500 | 4.0329 | 4,053.1800 | 4.0532 | 0.504 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.83 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.84 | Put | Bond Future | 4,022.8500 | 4.0229 | 4,043.1800 | 4.0432 | 0.505 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 04/05/2017 | 110.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.14 | Put | Bond Future | 4,189.9200 | 4.1899 | 4,213.7200 | 4.2137 | 0.568 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | | | Bond Future | 108.9501 | 108.9501 | 108.9263 | 108.9263 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.13 | Put | Bond Future | 4,179.9200 | 4.1799 | 4,203.7200 | 4.2037 | 0.569 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2033 | 03/08/2017 | 113.12 | Put | Bond Future | 4,169.9200 | 4.1699 | 4,193.7200 | 4.1937 | 0.571 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | 2037 | 02/02/2017 | 9.68 | Put | Bond Future | 1,888.6800 | | 1.8887 | 1,726.6200 | 1.7266 | (8.581) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 02/02/2017 | | | Bond Future | 9.7090 | | 89.5817 | 9.6965 | 89.6817 | (0.128) | 0.0000 | 0.0000 | 47,856 |
| 2016/12/28 | 2037 | 02/02/2017 | 9.67 | Put | Bond Future | 1,931.2500 | | 1.9313 | 1,768.5300 | 1.7685 | (8.426) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 02/02/2017 | 9.68 | Call | Bond Future | 1,656.0000 | | 1.6560 | 1,593.9300 | 1.5939 | (3.748) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 02/02/2017 | 9.66 | Call | Bond Future | 1,580.4300 | | 1.5804 | 1,517.0800 | 1.5171 | (4.008) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 02/02/2017 | 9.67 | Call | Bond Future | 1,618.0100 | | 1.6180 | 1,555.2800 | 1.5553 | (3.877) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 02/02/2017 | 9.66 | Put | Bond Future | 1,974.3500 | | 1.9744 | 1,811.0100 | 1.8110 | (8.273) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | | | Bond Future | 9.7632 | | 91.3105 | 9.7505 | 91.4110 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.58 | Put | Bond Future | 3,985.1100 | | 3.9851 | 3,869.3200 | 3.8693 | (2.906) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.60 | Put | Bond Future | 3,891.8400 | | 3.8918 | 3,776.6700 | 3.7767 | (2.959) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.59 | Put | Bond Future | 3,938.1700 | | 3.9382 | 3,822.6900 | 3.8227 | (2.932) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.60 | Call | Bond Future | 2,582.5800 | | 2.5826 | 2,567.9000 | 2.5679 | (0.568) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.58 | Call | Bond Future | 2,513.3300 | | 2.5133 | 2,498.0300 | 2.4980 | (0.609) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 04/05/2017 | 9.59 | Call | Bond Future | 2,547.7100 | | 2.5477 | 2,532.7200 | 2.5327 | (0.588) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.57 | Call | Bond Future | 3,299.3300 | | 3.2993 | 3,297.9400 | 3.2979 | (0.042) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | | | Bond Future | 9.8130 | | 88.8711 | 9.8002 | 88.9711 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.58 | Call | Bond Future | 3,333.6000 | | 3.3336 | 3,332.4500 | 3.3325 | (0.034) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.56 | Put | Bond Future | 5,285.6000 | | 5.2856 | 5,183.9800 | 5.1840 | (1.923) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.57 | Put | Bond Future | 5,238.1800 | | 5.2382 | 5,136.8200 | 5.1368 | (1.935) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.58 | Put | Bond Future | 5,191.3500 | | 5.1913 | 5,090.2300 | 5.0902 | (1.948) | 0 | 0 | 0 |
| 2016/12/28 | 2037 | 03/08/2017 | 9.56 | Call | Bond Future | 3,265.5400 | | 3.2655 | 3,263.8900 | 3.2639 | (0.051) | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.07 | Put | Bond Future | 6,435.1700 | | 6.4352 | 6,459.1700 | 6.4592 | 0.373 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | | | Bond Future | 130.6348 | | 130.6348 | 130.6108 | 130.6108 | (0.018) | 0.0000 | 0.0000 | 22,790 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.06 | Put | Bond Future | 6,425.1700 | | 6.4252 | 6,449.1700 | 6.4492 | 0.374 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.05 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.07 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.06 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 02/02/2017 | 137.05 | Put | Bond Future | 6,415.1700 | | 6.4152 | 6,439.1700 | 6.4392 | 0.374 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.77 | Put | Bond Future | 6,606.3100 | | 6.6063 | 6,632.8100 | 6.6328 | 0.401 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | | | Bond Future | 133.1637 | | 133.1637 | 133.1372 | 133.1372 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.79 | Put | Bond Future | 6,626.3100 | | 6.6263 | 6,652.8100 | 6.6528 | 0.400 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.77 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.78 | Put | Bond Future | 6,616.3100 | | 6.6163 | 6,642.8100 | 6.6428 | 0.401 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.78 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 04/05/2017 | 139.79 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | | | Bond Future | 134.3224 | | 134.3224 | 134.2916 | 134.2916 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.16 | Put | Bond Future | 6,837.6100 | | 6.8376 | 6,868.3600 | 6.8684 | 0.450 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.18 | Put | Bond Future | 6,857.6100 | | 6.8576 | 6,888.3600 | 6.8884 | 0.448 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.17 | Put | Bond Future | 6,847.6100 | | 6.8476 | 6,878.3600 | 6.8784 | 0.449 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2038 | 03/08/2017 | 141.16 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 02/02/2017 | 9.58 | Call | Bond Future | 1,410.5400 | | 1.4105 | 1,336.5600 | 1.3366 | (5.245) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 02/02/2017 | | | Bond Future | 9.7133 | | 93.6569 | 9.7009 | 93.7641 | (0.128) | 0.0000 | 0.0000 | 8,238 |
| 2016/12/28 | 2040 | 02/02/2017 | 9.59 | Call | Bond Future | 1,446.1800 | | 1.4462 | 1,372.5100 | 1.3725 | (5.094) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 02/02/2017 | 9.60 | Call | Bond Future | 1,482.5100 | | 1.4825 | 1,409.1800 | 1.4092 | (4.946) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | 2040 | 02/02/2017 | 9.58 | Put | Bond Future | 2,574.3700 | 2.5744 | 2,393.2000 | 2.3932 | (7.037) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 02/02/2017 | 9.60 | Put | Bond Future | 2,470.2100 | 2.4702 | 2,289.6900 | 2.2897 | (7.308) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 02/02/2017 | 9.59 | Put | Bond Future | 2,521.8800 | 2.5219 | 2,341.0200 | 2.3410 | (7.172) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | | | Bond Future | 9.7660 | 95.4644 | 9.7534 | 95.5722 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.62 | Put | Bond Future | 4,156.2800 | 4.1563 | 4,032.2900 | 4.0323 | (2.983) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.64 | Put | Bond Future | 4,058.5600 | 4.0586 | 3,935.2900 | 3.9353 | (3.037) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.62 | Call | Bond Future | 2,893.7500 | 2.8938 | 2,877.5500 | 2.8775 | (0.560) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.63 | Put | Bond Future | 4,107.1000 | 4.1071 | 3,983.4700 | 3.9835 | (3.010) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.63 | Call | Bond Future | 2,931.9400 | 2.9319 | 2,916.1000 | 2.9161 | (0.540) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 04/05/2017 | 9.64 | Call | Bond Future | 2,970.6400 | 2.9706 | 2,955.1600 | 2.9552 | (0.521) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | | | Bond Future | 9.8143 | 92.8572 | 9.8016 | 92.9645 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.61 | Put | Bond Future | 5,515.4600 | 5.5155 | 5,407.0000 | 5.4070 | (1.966) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.63 | Put | Bond Future | 5,416.6400 | 5.4166 | 5,308.7400 | 5.3087 | (1.992) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.61 | Call | Bond Future | 3,759.3000 | 3.7593 | 3,758.1200 | 3.7581 | (0.031) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.62 | Put | Bond Future | 5,466.0300 | 5.4660 | 5,357.8500 | 5.3578 | (1.979) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.62 | Call | Bond Future | 3,797.0900 | 3.7971 | 3,796.1900 | 3.7962 | (0.024) | 0 | 0 | 0 |
| 2016/12/28 | 2040 | 03/08/2017 | 9.63 | Call | Bond Future | 3,834.8000 | 3.8348 | 3,834.1800 | 3.8342 | (0.016) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | | | Bond Future | 9.7124 | 91.0237 | 9.7000 | 91.1315 | (0.127) | 0.0000 | 0.0000 | 20,531 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.77 | Call | Bond Future | 2,224.6800 | 2.2247 | 2,161.9500 | 2.1619 | (2.820) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.76 | Put | Bond Future | 1,762.3300 | 1.7623 | 1,590.7800 | 1.5908 | (9.734) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.78 | Put | Bond Future | 1,683.0700 | 1.6831 | 1,513.5700 | 1.5136 | (10.071) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.77 | Put | Bond Future | 1,722.3000 | 1.7223 | 1,551.7700 | 1.5518 | (9.901) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.78 | Call | Bond Future | 2,272.1100 | 2.2721 | 2,210.4100 | 2.2104 | (2.716) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 02/02/2017 | 9.76 | Call | Bond Future | 2,177.9100 | 2.1779 | 2,114.1600 | 2.1142 | (2.927) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | | | Bond Future | 9.7628 | 92.7803 | 9.7503 | 92.8888 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.67 | Call | Bond Future | 3,156.2100 | 3.1562 | 3,141.2000 | 3.1412 | (0.476) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.66 | Put | Bond Future | 4,015.3200 | 4.0153 | 3,891.5200 | 3.8915 | (3.083) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.68 | Put | Bond Future | 3,919.5500 | 3.9195 | 3,796.5300 | 3.7965 | (3.139) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.67 | Put | Bond Future | 3,967.3400 | 3.9673 | 3,843.9200 | 3.8439 | (3.111) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.68 | Call | Bond Future | 3,196.4000 | 3.1964 | 3,181.7900 | 3.1818 | (0.457) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 04/05/2017 | 9.66 | Call | Bond Future | 3,116.0800 | 3.1161 | 3,100.6900 | 3.1007 | (0.494) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | | | Bond Future | 9.8090 | 90.2449 | 9.7964 | 90.3529 | (0.128) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.62 | Put | Bond Future | 5,532.6300 | 5.5326 | 5,423.4600 | 5.4235 | (1.973) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.64 | Put | Bond Future | 5,432.8500 | 5.4328 | 5,324.2500 | 5.3242 | (1.999) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.63 | Put | Bond Future | 5,482.4300 | 5.4824 | 5,373.5500 | 5.3736 | (1.986) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.64 | Call | Bond Future | 3,960.9300 | 3.9609 | 3,960.3300 | 3.9603 | (0.015) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.62 | Call | Bond Future | 3,883.8100 | 3.8838 | 3,882.6400 | 3.8826 | (0.030) | 0 | 0 | 0 |
| 2016/12/28 | 2044 | 03/08/2017 | 9.63 | Call | Bond Future | 3,922.1300 | 3.9221 | 3,921.2500 | 3.9213 | (0.022) | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.14 | Put | Bond Future | 4,394.7700 | 4.3948 | 4,419.4500 | 4.4194 | 0.562 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | | | Bond Future | 132.7452 | 132.7452 | 132.7206 | 132.7206 | (0.019) | 0.0000 | 0.0000 | 18,408 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.13 | Put | Bond Future | 4,384.7700 | 4.3848 | 4,409.4500 | 4.4094 | 0.563 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 02/02/2017 | 137.15 | Put | Bond Future | 4,404.7700 | 4.4048 | 4,429.4500 | 4.4294 | 0.560 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.33 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | 2046 | 04/05/2017 | | | Bond Future | 133.7856 | | 133.7588 | | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.32 | Put | Bond Future | 4,534.4500 | 4.5344 | 4,561.2500 | 4.5613 | 0.591 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.34 | Put | Bond Future | 4,554.4500 | 4.5544 | 4,581.2500 | 4.5813 | 0.588 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.33 | Put | Bond Future | 4,544.4500 | 4.5444 | 4,571.2500 | 4.5713 | 0.590 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 04/05/2017 | 138.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.17 | Put | Bond Future | 4,712.8200 | 4.7128 | 4,744.2600 | 4.7443 | 0.667 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | | | Bond Future | 136.4572 | 136.4572 | 136.4257 | 136.4257 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.19 | Put | Bond Future | 4,732.8200 | 4.7328 | 4,764.2600 | 4.7643 | 0.664 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.18 | Put | Bond Future | 4,722.8200 | 4.7228 | 4,754.2600 | 4.7543 | 0.666 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2046 | 03/08/2017 | 141.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.97 | Put | Bond Future | 5,710.9800 | 5.7110 | 5,735.5800 | 5.7356 | 0.431 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | | | Bond Future | 139.2590 | 139.2590 | 139.2344 | 139.2344 | (0.018) | 0.0000 | 0.0000 | 24,832 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.96 | Put | Bond Future | 5,700.9800 | 5.7010 | 5,725.5800 | 5.7256 | 0.432 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 02/02/2017 | 144.98 | Put | Bond Future | 5,720.9800 | 5.7210 | 5,745.5800 | 5.7456 | 0.430 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | | | Bond Future | 141.9546 | 141.9546 | 141.9275 | 141.9275 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.83 | Put | Bond Future | 5,875.4300 | 5.8754 | 5,902.5100 | 5.9025 | 0.461 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.85 | Put | Bond Future | 5,895.4300 | 5.8954 | 5,922.5100 | 5.9225 | 0.459 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.83 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.84 | Put | Bond Future | 5,885.4300 | 5.8854 | 5,912.5100 | 5.9125 | 0.460 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.84 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 04/05/2017 | 147.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | | | Bond Future | 143.1265 | 143.1265 | 143.0947 | 143.0947 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.22 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.22 | Put | Bond Future | 6,093.4800 | 6.0935 | 6,125.3300 | 6.1253 | 0.523 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.24 | Put | Bond Future | 6,113.4800 | 6.1135 | 6,145.3300 | 6.1453 | 0.521 | 0 | 0 | 0 |
| 2016/12/28 | 2050 | 03/08/2017 | 149.23 | Put | Bond Future | 6,103.4800 | 6.1035 | 6,135.3300 | 6.1353 | 0.522 | 0 | 0 | 0 |
| 2016/12/28 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | AL37 | 02/02/2017 | | | Index Future | 510.9550 | 510.9550 | 511.1980 | 511.1980 | 0.048 | 0.0000 | 0.0000 | 7 |
| 2016/12/28 | AL37 | 04/05/2017 | | | Index Future | 520.8160 | 520.8160 | 521.0550 | 521.0550 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | AL37 | 03/08/2017 | | | Index Future | 531.1860 | 531.1860 | 531.4140 | 531.4140 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | AL7T | 02/02/2017 | | | Index Future | 589.3770 | 589.3770 | 589.8560 | 589.8560 | 0.081 | 0.0000 | 0.0000 | 2 |
| 2016/12/28 | AL7T | 04/05/2017 | | | Index Future | 600.7510 | 600.7510 | 601.2300 | 601.2300 | 0.080 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | AL7T | 03/08/2017 | | | Index Future | 612.7120 | 612.7120 | 613.1830 | 613.1830 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ALBI | 02/02/2017 | | | Index Future | 534.9220 | 534.9220 | 535.4050 | 535.4050 | 0.090 | 0.0000 | 0.0000 | 746 |
| 2016/12/28 | ALBI | 04/05/2017 | | | Index Future | 545.2450 | 545.2450 | 545.7280 | 545.7280 | 0.089 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ALBI | 03/08/2017 | | | Index Future | 556.1010 | 556.1010 | 556.5780 | 556.5780 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C208 | 31/03/2021 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C211 | 31/01/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.12 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | | | Bond Future | 127.9400 | 127.9400 | 127.9265 | 127.9265 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.10 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.11 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.10 | Put | Bond Future | 7,160.0100 | 7.1600 | 7,173.5400 | 7.1735 | 0.189 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.12 | Put | Bond Future | 7,180.0100 | 7.1800 | 7,193.5400 | 7.1935 | 0.188 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 02/02/2017 | 135.11 | Put | Bond Future | 7,170.0100 | 7.1700 | 7,183.5400 | 7.1835 | 0.189 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | | | Bond Future | 128.7334 | 128.7334 | 128.7176 | 128.7176 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | 137.90 | Put | Bond Future | 9,166.6000 | 9.1666 | 9,182.3500 | 9.1824 | 0.172 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | 137.92 | Put | Bond Future | 9,186.6000 | 9.1866 | 9,202.3500 | 9.2024 | 0.171 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | 137.91 | Put | Bond Future | 9,176.6000 | 9.1766 | 9,192.3500 | 9.1924 | 0.172 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | 137.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 04/05/2017 | 137.91 | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|----------------|-------------------|--------------|-------------|---------------|-------|
| 2016/12/28 | EL28 | 04/05/2017 | 137.92 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2016/12/28 | EL28 | 03/08/2017 | 135.17 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2016/12/28 | EL28 | 03/08/2017 | | | Bond Future | | 131.3041 | 131.3041 | 131.2844 | (0.015) | 0.0000 | 0.0000 | 0 | |
| 2016/12/28 | EL28 | 03/08/2017 | 135.18 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2016/12/28 | EL28 | 03/08/2017 | 135.16 | Put | Bond Future | | 3,855.8600 | 3.8559 | 3,875.6100 | 3.8756 | 0.512 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 03/08/2017 | 135.18 | Put | Bond Future | | 3,875.8600 | 3.8759 | 3,895.6100 | 3.8956 | 0.510 | 0 | 0 | 0 |
| 2016/12/28 | EL28 | 03/08/2017 | 135.16 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2016/12/28 | EL28 | 03/08/2017 | 135.17 | Put | Bond Future | | 3,865.8600 | 3.8659 | 3,885.6100 | 3.8856 | 0.511 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | | | Bond Future | | 10.6039 | 78.9846 | 10.5899 | 79.0730 | (0.132) | 0.0000 | 0.0000 | 8,849 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.59 | Put | Bond Future | | 87.5400 | 0.0875 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.61 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.59 | Call | Bond Future | | 0.0000 | 0.0000 | 0.8200 | 0.0008 | 100.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.60 | Put | Bond Future | | 24.4500 | 0.0244 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.60 | Call | Bond Future | | 0.0000 | 0.0000 | 63.9100 | 0.0639 | 100.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 02/02/2017 | 10.61 | Call | Bond Future | | 38.5600 | 0.0386 | 126.9200 | 0.1269 | 229.149 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | | | Bond Future | | 10.6869 | 76.7151 | 10.6726 | 76.8040 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.55 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.54 | Put | Bond Future | | 921.5800 | 0.9216 | 832.6800 | 0.8327 | (9.646) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.56 | Put | Bond Future | | 795.1500 | 0.7952 | 706.2500 | 0.7063 | (11.180) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.55 | Put | Bond Future | | 858.3300 | 0.8583 | 769.4300 | 0.7694 | (10.357) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.56 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 04/05/2017 | 10.54 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | | | Bond Future | | 10.7637 | 78.2427 | 10.7493 | 78.3311 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.53 | Put | Bond Future | | 1,454.2900 | 1.4543 | 1,365.8100 | 1.3658 | (6.084) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.55 | Put | Bond Future | | 1,328.1900 | 1.3282 | 1,239.7100 | 1.2397 | (6.662) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.54 | Put | Bond Future | | 1,391.2000 | 1.3912 | 1,302.7200 | 1.3027 | (6.360) | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.55 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.53 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES33 | 03/08/2017 | 10.54 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | ES42 | 02/02/2017 | | | Bond Future | | 10.7366 | 83.0844 | 10.7229 | 83.1839 | (0.128) | 0.0000 | 0.0000 | 8,777 |
| 2016/12/28 | ES42 | 04/05/2017 | | | Bond Future | | 10.8194 | 80.4250 | 10.8053 | 80.5251 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ES42 | 03/08/2017 | | | Bond Future | | 10.8949 | 82.0267 | 10.8807 | 82.1265 | (0.130) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.34 | Call | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | | | GOVI | | 532.8350 | 532.8350 | 533.3230 | 533.3230 | 0.092 | 0.0000 | 0.0000 | 486 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.32 | Call | GOVI | | 0.0000 | 0.0000 | 30.0000 | 0.0030 | 100.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.33 | Call | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.32 | Put | GOVI | | 4,850.0000 | 0.4850 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.34 | Put | GOVI | | 5,050.0000 | 0.5050 | 170.0000 | 0.0170 | (96.634) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 02/02/2017 | 533.33 | Put | GOVI | | 4,950.0000 | 0.4950 | 70.0000 | 0.0070 | (98.586) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | | | GOVI | | 543.1180 | 543.1180 | 543.6070 | 543.6070 | 0.090 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | 262.19 | Call | GOVI | | 2,809,280.0000 | 280.9280 | 2,814,170.0000 | 281.4170 | 0.174 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | 262.20 | Call | GOVI | | 2,809,180.0000 | 280.9180 | 2,814,070.0000 | 281.4070 | 0.174 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | 262.18 | Call | GOVI | | 2,809,380.0000 | 280.9380 | 2,814,270.0000 | 281.4270 | 0.174 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | 262.19 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 04/05/2017 | 262.18 | Put | GOVI | | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | GOVI | 04/05/2017 | 262.20 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | | | GOVI | 553.9320 | 553.9320 | 554.4140 | 554.4140 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.11 | Put | GOVI | 71,780.0000 | 7.1780 | 66,960.0000 | 6.6960 | (6.715) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.09 | Put | GOVI | 71,580.0000 | 7.1580 | 66,760.0000 | 6.6760 | (6.734) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.10 | Put | GOVI | 71,680.0000 | 7.1680 | 66,860.0000 | 6.6860 | (6.724) | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.09 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.10 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GOVI | 03/08/2017 | 561.11 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IGOV | 02/02/2017 | | | Index Future | 247.3800 | 247.3800 | 247.2600 | 247.2600 | (0.049) | 0.0000 | 0.0000 | 1,030 |
| 2016/12/28 | IGOV | 04/05/2017 | | | Index Future | 252.1690 | 252.1690 | 252.0430 | 252.0430 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IGOV | 03/08/2017 | | | Index Future | 257.2050 | 257.2050 | 257.0680 | 257.0680 | (0.053) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ILBI | 02/02/2017 | | | Index Future | 671.7620 | 671.7620 | 671.0720 | 671.0720 | (0.103) | 0.0000 | 0.0000 | 157 |
| 2016/12/28 | ILBI | 04/05/2017 | | | Index Future | 684.7870 | 684.7870 | 684.0790 | 684.0790 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | ILBI | 03/08/2017 | | | Index Future | 698.2680 | 698.2680 | 697.5460 | 697.5460 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS01 | 16/03/2017 | | | Interest Rate Swap | 100.0027 | 100.0027 | 100.0027 | 100.0027 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS01 | 15/06/2017 | | | Interest Rate Swap | 99.6198 | 99.6198 | 99.6183 | 99.6183 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6589 | 99.6589 | 99.6550 | 99.6550 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.9284 | 99.9284 | 99.9217 | 99.9217 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.9690 | 99.9690 | 99.9622 | 99.9622 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.9536 | 99.9536 | 99.9484 | 99.9484 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 16/03/2018 | | | Interest Rate Swap | 99.2553 | 99.2553 | 99.2480 | 99.2480 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.9415 | 98.9415 | 98.9315 | 98.9315 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 21/09/2018 | | | Interest Rate Swap | 99.0326 | 99.0326 | 99.0159 | 99.0159 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 21/12/2018 | | | Interest Rate Swap | 99.5600 | 99.5600 | 99.5400 | 99.5400 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS02 | 15/03/2019 | | | Interest Rate Swap | 100.0842 | 100.0842 | 100.0720 | 100.0720 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS05 | 17/12/2020 | | | Interest Rate Swap | 98.1900 | 98.1900 | 98.1454 | 98.1454 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS05 | 16/03/2021 | | | Interest Rate Swap | 97.5655 | 97.5655 | 97.5171 | 97.5171 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS05 | 15/06/2021 | | | Interest Rate Swap | 96.9096 | 96.9096 | 96.8558 | 96.8558 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS05 | 21/09/2021 | | | Interest Rate Swap | 97.2298 | 97.2298 | 97.1692 | 97.1692 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS05 | 21/12/2021 | | | Interest Rate Swap | 99.5162 | 99.5162 | 99.4539 | 99.4539 | (0.063) | 0.0000 | 0.0000 | 50 |
| 2016/12/28 | IS05 | 15/03/2022 | | | Interest Rate Swap | 99.7639 | 99.7639 | 99.6998 | 99.6998 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 17/12/2025 | | | Interest Rate Swap | 99.1532 | 99.1532 | 99.0513 | 99.0513 | (0.103) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 16/03/2026 | | | Interest Rate Swap | 96.3057 | 96.3057 | 96.2021 | 96.2021 | (0.108) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 15/06/2026 | | | Interest Rate Swap | 95.1461 | 95.1461 | 95.0450 | 95.0450 | (0.106) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 21/09/2026 | | | Interest Rate Swap | 97.2958 | 97.2958 | 97.2011 | 97.2011 | (0.097) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 21/12/2026 | | | Interest Rate Swap | 100.9970 | 100.9970 | 100.9111 | 100.9111 | (0.085) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | IS10 | 15/03/2027 | | | Interest Rate Swap | 99.6491 | 99.6491 | 99.5627 | 99.5627 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 18/01/2017 | | | Jibar Tradeable Future | 7.3900 | 92.6100 | 7.3900 | 92.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 15/02/2017 | | | Jibar Tradeable Future | 7.4200 | 92.5800 | 7.4200 | 92.5800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 15/03/2017 | | | Jibar Tradeable Future | 7.4300 | 92.5700 | 7.4300 | 92.5700 | 0.000 | 0.0000 | 0.0000 | 1,000 |
| 2016/12/28 | JBAF | 19/04/2017 | | | Jibar Tradeable Future | 7.4500 | 92.5500 | 7.4500 | 92.5500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 17/05/2017 | | | Jibar Tradeable Future | 7.4700 | 92.5300 | 7.4700 | 92.5300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 21/06/2017 | | | Jibar Tradeable Future | 7.4900 | 92.5100 | 7.4900 | 92.5100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 7.5300 | 92.4700 | 7.5300 | 92.4700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 7.5600 | 92.4400 | 7.5600 | 92.4400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 7.5900 | 92.4100 | 7.5900 | 92.4100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 7.6200 | 92.3800 | 7.6200 | 92.3800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 7.6400 | 92.3600 | 7.6400 | 92.3600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | 8.85 | Call | Bond Future | 1,239.5900 | 1.2396 | 1,222.8200 | 1.2228 | (1.353) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | | | Bond Future | 8.7056 | 98.9905 | 8.6930 | 99.0474 | (0.145) | 0.0000 | 0.0000 | 19,260 |
| 2016/12/28 | R023 | 02/02/2017 | 8.86 | Call | Bond Future | 1,267.5600 | 1.2676 | 1,251.5900 | 1.2516 | (1.260) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | 8.84 | Put | Bond Future | 609.0400 | 0.6090 | 534.5500 | 0.5345 | (12.231) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | 8.86 | Put | Bond Future | 575.3400 | 0.5753 | 502.4100 | 0.5024 | (12.676) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | 8.84 | Call | Bond Future | 1,211.9300 | 1.2119 | 1,194.4000 | 1.1944 | (1.446) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 02/02/2017 | 8.85 | Put | Bond Future | 592.0200 | 0.5920 | 518.2900 | 0.5183 | (12.454) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.61 | Call | Bond Future | 1,248.3700 | 1.2484 | 1,244.5700 | 1.2446 | (0.304) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | | | Bond Future | 8.7515 | 96.9682 | 8.7385 | 97.0248 | (0.148) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.59 | Call | Bond Future | 1,209.7400 | 1.2097 | 1,205.5500 | 1.2056 | (0.346) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.60 | Call | Bond Future | 1,228.9600 | 1.2290 | 1,224.9600 | 1.2250 | (0.325) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.59 | Put | Bond Future | 1,916.6400 | 1.9166 | 1,855.8400 | 1.8558 | (3.172) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.61 | Put | Bond Future | 1,867.3900 | 1.8674 | 1,806.9800 | 1.8070 | (3.235) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 04/05/2017 | 8.60 | Put | Bond Future | 1,891.9100 | 1.8919 | 1,831.3000 | 1.8313 | (3.204) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.60 | Put | Bond Future | 2,376.0900 | 2.3761 | 2,323.9700 | 2.3240 | (2.194) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | | | Bond Future | 8.7860 | 98.8990 | 8.7729 | 98.9539 | (0.149) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.59 | Put | Bond Future | 2,399.9300 | 2.3999 | 2,347.6400 | 2.3476 | (2.179) | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.60 | Call | Bond Future | 1,589.7300 | 1.5897 | 1,592.5300 | 1.5925 | 0.176 | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.58 | Call | Bond Future | 1,552.2100 | 1.5522 | 1,554.6900 | 1.5547 | 0.160 | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.59 | Call | Bond Future | 1,571.0600 | 1.5711 | 1,573.6900 | 1.5737 | 0.167 | 0 | 0 | 0 |
| 2016/12/28 | R023 | 03/08/2017 | 8.58 | Put | Bond Future | 2,423.6200 | 2.4236 | 2,371.1800 | 2.3712 | (2.164) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 02/02/2017 | | | Bond Future | 9.6509 | 97.3381 | 9.6382 | 97.4401 | (0.131) | 0.0000 | 0.0000 | 7,194 |
| 2016/12/28 | R035 | 02/02/2017 | 9.51 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 02/02/2017 | 9.50 | Put | Bond Future | 1,226.0100 | 1.2260 | 1,123.9900 | 1.1240 | (8.321) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 02/02/2017 | 9.51 | Put | Bond Future | 1,144.0000 | 1.1440 | 1,041.9800 | 1.0420 | (8.918) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 02/02/2017 | 9.52 | Put | Bond Future | 1,062.0900 | 1.0621 | 960.0700 | 0.9601 | (9.606) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 02/02/2017 | 9.52 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R035 | 02/02/2017 | 9.50 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.55 | Put | Bond Future | 1,224.5900 | | 1.2246 | 1,122.0600 | 1.1221 | (8.373) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | | | Bond Future | 9.7024 | | 94.7131 | 9.6896 | 94.8156 | (0.133) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.54 | Put | Bond Future | 1,305.7800 | | 1.3058 | 1,203.2500 | 1.2033 | (7.852) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.55 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.53 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.54 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 04/05/2017 | 9.53 | Put | Bond Future | 1,387.0800 | | 1.3871 | 1,284.5500 | 1.2846 | (7.392) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | | | Bond Future | 9.7480 | | 96.5991 | 9.7350 | 96.7009 | (0.133) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.50 | Put | Bond Future | 1,982.4700 | | 1.9825 | 1,880.5800 | 1.8806 | (5.140) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.52 | Put | Bond Future | 1,820.2000 | | 1.8202 | 1,718.3100 | 1.7183 | (5.598) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.51 | Put | Bond Future | 1,901.2800 | | 1.9013 | 1,799.3900 | 1.7994 | (5.359) | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.50 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.51 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R035 | 03/08/2017 | 9.52 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.00 | Put | Bond Future | 7,107.4600 | | 7.1075 | 7,014.8300 | 7.0148 | (1.303) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 9.40 | Call | Bond Future | 3,206.0300 | | 3.2060 | 3,212.4700 | 3.2125 | 0.201 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.81 | Put | Bond Future | 2,076.8300 | | 2.0768 | 1,941.8100 | 1.9418 | (6.501) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 9.10 | Put | Bond Future | 1,029.2700 | | 1.0293 | 911.0900 | 0.9111 | (11.482) | 0 | 0 | 2,546 |
| 2016/12/28 | R186 | 02/02/2017 | | | Bond Future | 8.9878 | | 111.1215 | 8.9754 | 111.2064 | (0.137) | 0.0000 | 0.0000 | 116,897 |
| 2016/12/28 | R186 | 02/02/2017 | 9.50 | Call | Bond Future | 3,746.8300 | | 3.7468 | 3,767.3900 | 3.7674 | 0.549 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.43 | Put | Bond Future | 4,143.7800 | | 4.1438 | 4,025.6500 | 4.0256 | (2.851) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.80 | Put | Bond Future | 2,121.7400 | | 2.1217 | 1,986.6700 | 1.9867 | (6.366) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.87 | Call | Bond Future | 1,005.8400 | | 1.0058 | 956.7700 | 0.9568 | (4.879) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.90 | Put | Bond Future | 1,698.7700 | | 1.6988 | 1,565.7800 | 1.5658 | (7.829) | 0 | 0 | 750 |
| 2016/12/28 | R186 | 02/02/2017 | 8.00 | Call | Bond Future | 24.6400 | | 0.0246 | 16.9500 | 0.0170 | (31.209) | 0 | 0 | 7,000 |
| 2016/12/28 | R186 | 02/02/2017 | 8.60 | Call | Bond Future | 423.1300 | | 0.4231 | 378.7100 | 0.3787 | (10.498) | 0 | 0 | 7,000 |
| 2016/12/28 | R186 | 02/02/2017 | 8.81 | Call | Bond Future | 845.4600 | | 0.8455 | 795.3800 | 0.7954 | (5.923) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.37 | Call | Bond Future | 167.6200 | | 0.1676 | 138.8300 | 0.1388 | (17.176) | 0 | 0 | 500 |
| 2016/12/28 | R186 | 02/02/2017 | 8.62 | Put | Bond Future | 3,022.6500 | | 3.0226 | 2,892.2500 | 2.8923 | (4.314) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.79 | Call | Bond Future | 796.1400 | | 0.7961 | 746.0000 | 0.7460 | (6.298) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.95 | Call | Bond Future | 1,248.8500 | | 1.2489 | 1,203.2400 | 1.2032 | (3.652) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 9.02 | Call | Bond Future | 1,489.4700 | | 1.4895 | 1,448.7500 | 1.4488 | (2.734) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.87 | Put | Bond Future | 1,819.5600 | | 1.8196 | 1,685.5500 | 1.6856 | (7.365) | 0 | 0 | 500 |
| 2016/12/28 | R186 | 02/02/2017 | 9.50 | Put | Bond Future | 300.4900 | | 0.3005 | 236.1100 | 0.2361 | (21.425) | 0 | 0 | 13,500 |
| 2016/12/28 | R186 | 02/02/2017 | 8.43 | Call | Bond Future | 217.4000 | | 0.2174 | 184.2100 | 0.1842 | (15.267) | 0 | 0 | 750 |
| 2016/12/28 | R186 | 02/02/2017 | 8.80 | Call | Bond Future | 820.5500 | | 0.8206 | 770.4200 | 0.7704 | (6.109) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.90 | Call | Bond Future | 1,093.0900 | | 1.0931 | 1,045.0400 | 1.0450 | (4.396) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 9.40 | Put | Bond Future | 420.9000 | | 0.4209 | 342.4000 | 0.3424 | (18.651) | 0 | 0 | 750 |
| 2016/12/28 | R186 | 02/02/2017 | 9.10 | Call | Bond Future | 1,797.0900 | | 1.7971 | 1,763.8500 | 1.7638 | (1.850) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.37 | Put | Bond Future | 4,527.5300 | | 4.5275 | 4,413.8000 | 4.4138 | (2.512) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.60 | Put | Bond Future | 3,133.1100 | | 3.1331 | 3,003.7500 | 3.0038 | (4.129) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.62 | Call | Bond Future | 454.6300 | | 0.4546 | 409.1700 | 0.4092 | (9.999) | 0 | 0 | 500 |
| 2016/12/28 | R186 | 02/02/2017 | 8.79 | Put | Bond Future | 2,167.2000 | | 2.1672 | 2,032.1200 | 2.0321 | (6.233) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 02/02/2017 | 8.95 | Put | Bond Future | 1,508.9800 | | 1.5090 | 1,378.4300 | 1.3784 | (8.652) | 0 | 0 | 2,546 |
| 2016/12/28 | R186 | 02/02/2017 | 9.02 | Put | Bond Future | 1,268.2700 | | 1.2683 | 1,142.6100 | 1.1426 | (9.908) | 0 | 0 | 500 |
| 2016/12/28 | R186 | 04/05/2017 | | | Bond Future | 9.0360 | | 113.2656 | 9.0234 | 113.3505 | (0.140) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R186 | 04/05/2017 | 8.89 | Put | Bond Future | 2,980.4600 | 2.9805 | 2,887.3000 | 2.8873 | (3.126) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 04/05/2017 | 8.91 | Put | Bond Future | 2,904.5000 | 2.9045 | 2,811.9400 | 2.8119 | (3.187) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 04/05/2017 | 8.90 | Put | Bond Future | 2,942.3200 | 2.9423 | 2,849.4500 | 2.8494 | (3.156) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 04/05/2017 | 8.91 | Call | Bond Future | 2,052.1200 | 2.0521 | 2,044.4600 | 2.0445 | (0.373) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 04/05/2017 | 8.89 | Call | Bond Future | 1,991.9900 | 1.9920 | 1,983.7300 | 1.9837 | (0.415) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 04/05/2017 | 8.90 | Call | Bond Future | 2,021.9200 | 2.0219 | 2,013.9500 | 2.0140 | (0.394) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.93 | Put | Bond Future | 3,707.7400 | 3.7077 | 3,627.5200 | 3.6275 | (2.164) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | | | Bond Future | 9.0757 | 110.2158 | 9.0630 | 110.2993 | (0.139) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.92 | Put | Bond Future | 3,743.9700 | 3.7440 | 3,663.5200 | 3.6635 | (2.149) | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.91 | Call | Bond Future | 2,682.0300 | 2.6820 | 2,684.7800 | 2.6848 | 0.103 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.93 | Call | Bond Future | 2,742.4100 | 2.7424 | 2,745.6300 | 2.7456 | 0.117 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.92 | Call | Bond Future | 2,711.9500 | 2.7119 | 2,714.9400 | 2.7149 | 0.110 | 0 | 0 | 0 |
| 2016/12/28 | R186 | 03/08/2017 | 8.91 | Put | Bond Future | 3,780.7900 | 3.7808 | 3,700.1000 | 3.7001 | (2.134) | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | | | Bond Future | 295.0053 | 295.0053 | 294.9523 | 294.9523 | (0.018) | 0.0000 | 0.0000 | 1,246 |
| 2016/12/28 | R197 | 02/02/2017 | 302.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | 302.57 | Put | Bond Future | 7,564.7200 | 7.5647 | 7,617.7000 | 7.6177 | 0.700 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | 302.59 | Put | Bond Future | 7,584.7200 | 7.5847 | 7,637.7000 | 7.6377 | 0.699 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | 302.58 | Put | Bond Future | 7,574.7200 | 7.5747 | 7,627.7000 | 7.6277 | 0.699 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | 302.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 02/02/2017 | 302.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.58 | Put | Bond Future | 7,864.3900 | 7.8644 | 7,922.7300 | 7.9227 | 0.742 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | | | Bond Future | 300.7156 | 300.7156 | 300.6573 | 300.6573 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.60 | Put | Bond Future | 7,884.3900 | 7.8844 | 7,942.7300 | 7.9427 | 0.740 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.59 | Put | Bond Future | 7,874.3900 | 7.8744 | 7,932.7300 | 7.9327 | 0.741 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 04/05/2017 | 308.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | | | Bond Future | 299.8167 | 299.8167 | 299.7488 | 299.7488 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.05 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.05 | Put | Bond Future | 8,233.3300 | 8.2333 | 8,301.1500 | 8.3012 | 0.824 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.07 | Put | Bond Future | 8,253.3300 | 8.2533 | 8,321.1500 | 8.3212 | 0.822 | 0 | 0 | 0 |
| 2016/12/28 | R197 | 03/08/2017 | 308.06 | Put | Bond Future | 8,243.3300 | 8.2433 | 8,311.1500 | 8.3112 | 0.823 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | 251.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | | | Bond Future | 242.8734 | 242.8734 | 242.8305 | 242.8305 | (0.018) | 0.0000 | 0.0000 | 36,418 |
| 2016/12/28 | R202 | 02/02/2017 | 251.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | 251.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | 251.72 | Put | Bond Future | 8,846.6300 | 8.8466 | 8,889.4900 | 8.8895 | 0.484 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | 251.74 | Put | Bond Future | 8,866.6300 | 8.8666 | 8,909.4900 | 8.9095 | 0.483 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 02/02/2017 | 251.73 | Put | Bond Future | 8,856.6300 | 8.8566 | 8,899.4900 | 8.8995 | 0.484 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | 256.73 | Put | Bond Future | 9,155.5500 | 9.1555 | 9,202.8300 | 9.2028 | 0.516 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | | | Bond Future | 247.5744 | 247.5744 | 247.5272 | 247.5272 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | 256.72 | Put | Bond Future | 9,145.5500 | 9.1455 | 9,192.8300 | 9.1928 | 0.517 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | 256.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | 256.71 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R202 | 04/05/2017 | 256.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 04/05/2017 | 256.71 | Put | Bond Future | 9,135.5500 | 9.1355 | 9,182.8300 | 9.1828 | 0.518 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | | | Bond Future | 248.8513 | 248.8513 | 248.7958 | 248.7958 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.35 | Put | Bond Future | 9,498.7300 | 9.4987 | 9,554.1700 | 9.5542 | 0.584 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.37 | Put | Bond Future | 9,518.7300 | 9.5187 | 9,574.1700 | 9.5742 | 0.582 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R202 | 03/08/2017 | 258.36 | Put | Bond Future | 9,508.7300 | 9.5087 | 9,564.1700 | 9.5642 | 0.583 | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | 7.70 | Call | Bond Future | 60.1000 | 0.0601 | 58.1300 | 0.0581 | (3.278) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | 7.71 | Put | Bond Future | 113.6100 | 0.1136 | 103.5800 | 0.1036 | (8.828) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | | | Bond Future | 7.7986 | 103.5514 | 7.7845 | 103.5595 | (0.180) | 0.0000 | 0.0000 | 27,216 |
| 2016/12/28 | R203 | 02/02/2017 | 7.71 | Call | Bond Future | 62.4200 | 0.0624 | 60.4900 | 0.0605 | (3.092) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | 7.72 | Call | Bond Future | 64.9300 | 0.0649 | 63.0500 | 0.0630 | (2.895) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | 7.70 | Put | Bond Future | 117.0700 | 0.1171 | 107.0000 | 0.1070 | (8.602) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 02/02/2017 | 7.72 | Put | Bond Future | 110.3300 | 0.1103 | 100.3500 | 0.1004 | (9.046) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.91 | Call | Bond Future | 13.9800 | 0.0140 | 13.9100 | 0.0139 | (0.501) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.92 | Put | Bond Future | 277.1900 | 0.2772 | 270.4300 | 0.2704 | (2.439) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | | | Bond Future | 7.6710 | 101.3766 | 7.6518 | 101.3833 | (0.251) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.92 | Call | Bond Future | 14.5400 | 0.0145 | 14.4800 | 0.0145 | (0.413) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.93 | Call | Bond Future | 14.9900 | 0.0150 | 14.9400 | 0.0149 | (0.334) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.91 | Put | Bond Future | 280.1400 | 0.2801 | 273.3700 | 0.2734 | (2.417) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 04/05/2017 | 6.93 | Put | Bond Future | 274.1300 | 0.2741 | 267.3800 | 0.2674 | (2.462) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.89 | Call | Bond Future | 52.1100 | 0.0521 | 51.6800 | 0.0517 | (0.825) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | | | Bond Future | 4.6638 | 103.6219 | 4.6638 | 103.6219 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.87 | Call | Bond Future | 50.8300 | 0.0508 | 50.4000 | 0.0504 | (0.846) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.88 | Call | Bond Future | 51.4700 | 0.0515 | 51.0500 | 0.0511 | (0.816) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.87 | Put | Bond Future | 28.7100 | 0.0287 | 28.2800 | 0.0283 | (1.498) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.89 | Put | Bond Future | 27.8400 | 0.0278 | 27.4100 | 0.0274 | (1.545) | 0 | 0 | 0 |
| 2016/12/28 | R203 | 03/08/2017 | 4.88 | Put | Bond Future | 28.2700 | 0.0283 | 27.8500 | 0.0279 | (1.486) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | 8.28 | Call | Bond Future | 573.6100 | 0.5736 | 577.2300 | 0.5772 | 0.631 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | | | Bond Future | 7.9982 | 101.0428 | 7.9858 | 101.0640 | (0.155) | 0.0000 | 0.0000 | 30,150 |
| 2016/12/28 | R204 | 02/02/2017 | 8.29 | Call | Bond Future | 586.6700 | 0.5867 | 590.6900 | 0.5907 | 0.685 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | 8.30 | Call | Bond Future | 599.8500 | 0.5998 | 604.2700 | 0.6043 | 0.737 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | 8.28 | Put | Bond Future | 94.4200 | 0.0944 | 76.9000 | 0.0769 | (18.555) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | 8.30 | Put | Bond Future | 86.7700 | 0.0868 | 70.0500 | 0.0700 | (19.269) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 02/02/2017 | 8.29 | Put | Bond Future | 90.5300 | 0.0905 | 73.4100 | 0.0734 | (18.911) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.90 | Put | Bond Future | 529.5300 | 0.5295 | 510.1800 | 0.5102 | (3.654) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | | | Bond Future | 8.0324 | 102.9925 | 8.0189 | 103.0125 | (0.167) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.92 | Put | Bond Future | 512.9700 | 0.5130 | 493.8000 | 0.4938 | (3.737) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.90 | Call | Bond Future | 331.9500 | 0.3320 | 332.6100 | 0.3326 | 0.199 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.91 | Put | Bond Future | 521.2000 | 0.5212 | 501.9400 | 0.5019 | (3.695) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.91 | Call | Bond Future | 338.5700 | 0.3386 | 339.3200 | 0.3393 | 0.222 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 04/05/2017 | 7.92 | Call | Bond Future | 345.2800 | 0.3453 | 346.1200 | 0.3461 | 0.243 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | 7.77 | Put | Bond Future | 679.2500 | 0.6792 | 663.3100 | 0.6633 | (2.347) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | | | Bond Future | 8.0258 | 101.0012 | 8.0120 | 101.0188 | (0.172) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R204 | 03/08/2017 | 7.76 | Put | Bond Future | 686.7200 | 0.6867 | 670.7200 | 0.6707 | (2.330) | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | 7.75 | Call | Bond Future | 342.0700 | 0.3421 | 343.5700 | 0.3436 | 0.439 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | 7.76 | Call | Bond Future | 347.3500 | 0.3473 | 348.9000 | 0.3489 | 0.446 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | 7.77 | Call | Bond Future | 352.6700 | 0.3527 | 354.2800 | 0.3543 | 0.457 | 0 | 0 | 0 |
| 2016/12/28 | R204 | 03/08/2017 | 7.75 | Put | Bond Future | 694.2400 | 0.6942 | 678.1900 | 0.6782 | (2.312) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 9.24 | Call | Bond Future | 2,565.4200 | 2.5654 | 2,594.4300 | 2.5944 | 1.131 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | | | Bond Future | 8.2085 | 97.9958 | 8.1964 | 98.0265 | (0.148) | 0.0000 | 0.0000 | 74,783 |
| 2016/12/28 | R207 | 02/02/2017 | 8.91 | Call | Bond Future | 1,774.9000 | 1.7749 | 1,797.7600 | 1.7978 | 1.288 | 0 | 0 | 62 |
| 2016/12/28 | R207 | 02/02/2017 | 9.22 | Call | Bond Future | 2,517.0100 | 2.5170 | 2,545.8400 | 2.5458 | 1.145 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 9.23 | Call | Bond Future | 2,541.2200 | 2.5412 | 2,570.1400 | 2.5701 | 1.138 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 8.91 | Put | Bond Future | 23.4200 | 0.0234 | 15.6300 | 0.0156 | (33.262) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 9.22 | Put | Bond Future | 3.9400 | 0.0039 | 2.1200 | 0.0021 | (46.193) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 9.24 | Put | Bond Future | 3.4800 | 0.0035 | 1.8400 | 0.0018 | (47.126) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 02/02/2017 | 9.23 | Put | Bond Future | 3.7100 | 0.0037 | 1.9800 | 0.0020 | (46.631) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.21 | Put | Bond Future | 751.5500 | 0.7516 | 722.8600 | 0.7229 | (3.817) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | | | Bond Future | 8.2560 | 99.8868 | 8.2433 | 99.9165 | (0.154) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.22 | Call | Bond Future | 655.4400 | 0.6554 | 656.6200 | 0.6566 | 0.180 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.20 | Call | Bond Future | 632.9200 | 0.6329 | 633.8000 | 0.6338 | 0.139 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.21 | Call | Bond Future | 644.1300 | 0.6441 | 645.1500 | 0.6452 | 0.158 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.20 | Put | Bond Future | 763.7000 | 0.7637 | 734.8700 | 0.7349 | (3.775) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 04/05/2017 | 8.22 | Put | Bond Future | 739.5200 | 0.7395 | 710.9900 | 0.7110 | (3.858) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.19 | Call | Bond Future | 785.6200 | 0.7856 | 788.7000 | 0.7887 | 0.392 | 0 | 0 | 51 |
| 2016/12/28 | R207 | 03/08/2017 | | | Bond Future | 8.2815 | 98.2315 | 8.2686 | 98.2590 | (0.156) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.39 | Put | Bond Future | 777.0000 | 0.7770 | 754.6300 | 0.7546 | (2.879) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.41 | Put | Bond Future | 758.6600 | 0.7587 | 736.5100 | 0.7365 | (2.920) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.19 | Put | Bond Future | 981.2600 | 0.9813 | 956.8300 | 0.9568 | (2.490) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.40 | Put | Bond Future | 767.7900 | 0.7678 | 745.5300 | 0.7455 | (2.899) | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.41 | Call | Bond Future | 1,032.5200 | 1.0325 | 1,037.8800 | 1.0379 | 0.519 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.39 | Call | Bond Future | 1,008.3000 | 1.0083 | 1,013.4400 | 1.0134 | 0.510 | 0 | 0 | 0 |
| 2016/12/28 | R207 | 03/08/2017 | 8.40 | Call | Bond Future | 1,020.3700 | 1.0204 | 1,025.6200 | 1.0256 | 0.515 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | | | Bond Future | 8.3675 | 96.8304 | 8.3552 | 96.8714 | (0.147) | 0.0000 | 0.0000 | 29,322 |
| 2016/12/28 | R208 | 02/02/2017 | 8.64 | Call | Bond Future | 1,152.5800 | 1.1526 | 1,152.1600 | 1.1522 | (0.036) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | 8.63 | Put | Bond Future | 260.6100 | 0.2606 | 218.5300 | 0.2185 | (16.147) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | 8.65 | Put | Bond Future | 242.9900 | 0.2430 | 202.3600 | 0.2024 | (16.721) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | 8.64 | Put | Bond Future | 251.7300 | 0.2517 | 210.3700 | 0.2104 | (16.430) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | 8.65 | Call | Bond Future | 1,176.7000 | 1.1767 | 1,177.0100 | 1.1770 | 0.026 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 02/02/2017 | 8.63 | Call | Bond Future | 1,128.5900 | 1.1286 | 1,127.4500 | 1.1275 | (0.101) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.39 | Call | Bond Future | 972.0800 | 0.9721 | 973.0400 | 0.9730 | 0.099 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | | | Bond Future | 8.4086 | 95.2960 | 8.3959 | 95.3363 | (0.152) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.37 | Call | Bond Future | 940.8100 | 0.9408 | 941.3900 | 0.9414 | 0.062 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.38 | Call | Bond Future | 956.3700 | 0.9564 | 957.1400 | 0.9571 | 0.081 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.37 | Put | Bond Future | 1,062.8000 | 1.0628 | 1,023.0800 | 1.0231 | (3.737) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.39 | Put | Bond Future | 1,030.8900 | 1.0309 | 991.5500 | 0.9916 | (3.816) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 04/05/2017 | 8.38 | Put | Bond Future | 1,046.7600 | 1.0468 | 1,007.2300 | 1.0072 | (3.776) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | 8.32 | Call | Bond Future | 1,113.7500 | 1.1138 | 1,117.3300 | 1.1173 | 0.321 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | | | Bond Future | 8.4335 | 97.1935 | 8.4206 | 97.2319 | (0.152) | 0.0000 | 0.0000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R208 | 03/08/2017 | 8.30 | Call | Bond Future | 1,085.7000 | | 1.0857 | 1,089.0300 | 1.0890 | 0.307 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | 8.31 | Call | Bond Future | 1,099.6700 | | 1.0997 | 1,103.1200 | 1.1031 | 0.314 | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | 8.30 | Put | Bond Future | 1,485.1500 | | 1.4851 | 1,450.1100 | 1.4501 | (2.359) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | 8.32 | Put | Bond Future | 1,453.2100 | | 1.4532 | 1,418.4200 | 1.4184 | (2.394) | 0 | 0 | 0 |
| 2016/12/28 | R208 | 03/08/2017 | 8.31 | Put | Bond Future | 1,469.1200 | | 1.4691 | 1,434.2000 | 1.4342 | (2.377) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | 9.55 | Put | Bond Future | 1,590.4500 | | 1.5904 | 1,456.9400 | 1.4569 | (8.394) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | | | Bond Future | 9.5921 | | 73.1719 | 9.5798 | 73.2545 | (0.128) | 0.0000 | 0.0000 | 66,512 |
| 2016/12/28 | R209 | 02/02/2017 | 9.54 | Put | Bond Future | 1,626.4400 | | 1.6264 | 1,492.4400 | 1.4924 | (8.239) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | 9.55 | Call | Bond Future | 1,306.7500 | | 1.3068 | 1,255.8700 | 1.2559 | (3.894) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | 9.53 | Call | Bond Future | 1,243.8200 | | 1.2438 | 1,192.0000 | 1.1920 | (4.166) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | 9.54 | Call | Bond Future | 1,275.0500 | | 1.2750 | 1,223.6800 | 1.2237 | (4.029) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 02/02/2017 | 9.53 | Put | Bond Future | 1,662.9900 | | 1.6630 | 1,528.5400 | 1.5285 | (8.085) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.48 | Put | Bond Future | 3,183.0200 | | 3.1830 | 3,088.4000 | 3.0884 | (2.973) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | | | Bond Future | 9.6388 | | 71.4331 | 9.6264 | 71.5162 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.47 | Put | Bond Future | 3,222.2200 | | 3.2222 | 3,127.3300 | 3.1273 | (2.945) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.46 | Call | Bond Future | 2,054.8700 | | 2.0549 | 2,042.8100 | 2.0428 | (0.587) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.47 | Call | Bond Future | 2,083.8100 | | 2.0838 | 2,072.0100 | 2.0720 | (0.566) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.48 | Call | Bond Future | 2,112.8100 | | 2.1128 | 2,101.2800 | 2.1013 | (0.546) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 04/05/2017 | 9.46 | Put | Bond Future | 3,261.5800 | | 3.2616 | 3,166.4300 | 3.1664 | (2.917) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | | | Bond Future | 9.6794 | | 72.8555 | 9.6669 | 72.9383 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.44 | Call | Bond Future | 2,709.7300 | | 2.7097 | 2,708.7600 | 2.7088 | (0.036) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.43 | Put | Bond Future | 4,359.0300 | | 4.3590 | 4,275.1000 | 4.2751 | (1.925) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.45 | Put | Bond Future | 4,279.7100 | | 4.2797 | 4,196.2000 | 4.1962 | (1.951) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.44 | Put | Bond Future | 4,319.2300 | | 4.3192 | 4,235.5100 | 4.2355 | (1.938) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.45 | Call | Bond Future | 2,738.5200 | | 2.7385 | 2,737.7600 | 2.7378 | (0.028) | 0 | 0 | 0 |
| 2016/12/28 | R209 | 03/08/2017 | 9.43 | Call | Bond Future | 2,681.1100 | | 2.6811 | 2,679.9300 | 2.6799 | (0.044) | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | 190.85 | Put | Bond Future | 5,045.0400 | | 5.0450 | 5,078.5600 | 5.0786 | 0.664 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | | | Bond Future | 185.8050 | | 185.8050 | 185.7714 | 185.7714 | (0.018) | 0.0000 | 0.0000 | 1,885 |
| 2016/12/28 | R210 | 02/02/2017 | | | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | 190.84 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | 190.85 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | 190.84 | Put | Bond Future | 5,035.0400 | | 5.0350 | 5,068.5600 | 5.0686 | 0.666 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 02/02/2017 | 190.86 | Put | Bond Future | 5,055.0400 | | 5.0550 | 5,088.5600 | 5.0886 | 0.663 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | | | Bond Future | 187.0838 | | 187.0838 | 187.0468 | 187.0468 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.31 | Put | Bond Future | 5,226.2200 | | 5.2262 | 5,263.2300 | 5.2632 | 0.708 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.33 | Put | Bond Future | 5,246.2200 | | 5.2462 | 5,283.2300 | 5.2832 | 0.705 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.32 | Put | Bond Future | 5,236.2200 | | 5.2362 | 5,273.2300 | 5.2732 | 0.707 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.33 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.31 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 04/05/2017 | 192.32 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | 196.28 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | 196.29 | Put | Bond Future | 5,470.5300 | | 5.4705 | 5,513.3900 | 5.5134 | 0.783 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | | | Bond Future | 190.8195 | | 190.8195 | 190.7766 | 190.7766 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | 196.29 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | 196.30 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R210 | 03/08/2017 | 196.28 | Put | Bond Future | 5,460.5300 | | 5.4605 | 5,503.3900 | 5.5034 | 0.785 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R210 | 03/08/2017 | 196.30 | Put | Bond Future | 5,480.5300 | 5.4805 | 5,523.3900 | 5.5234 | 0.782 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | 149.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | | | Bond Future | 146.0418 | 146.0418 | 146.0149 | 146.0149 | (0.018) | 0.0000 | 0.0000 | 3,380 |
| 2016/12/28 | R212 | 02/02/2017 | 149.27 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | 149.28 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | 149.27 | Put | Bond Future | 3,228.2300 | 3.2282 | 3,255.1400 | 3.2551 | 0.834 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | 149.29 | Put | Bond Future | 3,248.2300 | 3.2482 | 3,275.1400 | 3.2751 | 0.828 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 02/02/2017 | 149.28 | Put | Bond Future | 3,238.2300 | 3.2382 | 3,265.1400 | 3.2651 | 0.831 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | | | Bond Future | 148.8687 | 148.8687 | 148.8391 | 148.8391 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.23 | Put | Bond Future | 3,361.2900 | 3.3613 | 3,390.9100 | 3.3909 | 0.881 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.25 | Put | Bond Future | 3,381.2900 | 3.3813 | 3,410.9100 | 3.4109 | 0.876 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 04/05/2017 | 152.24 | Put | Bond Future | 3,371.2900 | 3.3713 | 3,400.9100 | 3.4009 | 0.879 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | | | Bond Future | 149.8095 | 149.8095 | 149.7752 | 149.7752 | (0.023) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.34 | Put | Bond Future | 3,530.4700 | 3.5305 | 3,564.8300 | 3.5648 | 0.973 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.36 | Put | Bond Future | 3,550.4700 | 3.5505 | 3,584.8300 | 3.5848 | 0.968 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.35 | Put | Bond Future | 3,540.4700 | 3.5405 | 3,574.8300 | 3.5748 | 0.970 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.34 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.35 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R212 | 03/08/2017 | 153.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | 9.40 | Call | Bond Future | 1,334.4500 | 1.3344 | 1,286.6700 | 1.2867 | (3.581) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | 9.42 | Call | Bond Future | 1,400.4100 | 1.4004 | 1,353.8300 | 1.3538 | (3.326) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | | | Bond Future | 9.4241 | 84.4112 | 9.4117 | 84.4945 | (0.132) | 0.0000 | 0.0000 | 50,655 |
| 2016/12/28 | R213 | 02/02/2017 | 9.41 | Call | Bond Future | 1,367.2600 | 1.3673 | 1,320.0600 | 1.3201 | (3.452) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | 9.40 | Put | Bond Future | 1,495.7300 | 1.4957 | 1,364.6600 | 1.3647 | (8.763) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | 9.42 | Put | Bond Future | 1,428.0900 | 1.4281 | 1,298.2200 | 1.2982 | (9.094) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 02/02/2017 | 9.41 | Put | Bond Future | 1,461.7000 | 1.4617 | 1,331.2100 | 1.3312 | (8.927) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | | | Bond Future | 9.4715 | 82.4882 | 9.4588 | 82.5718 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.35 | Put | Bond Future | 2,943.4400 | 2.9434 | 2,850.9700 | 2.8510 | (3.142) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.37 | Put | Bond Future | 2,870.2500 | 2.8702 | 2,778.3900 | 2.7784 | (3.200) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.35 | Call | Bond Future | 2,137.1400 | 2.1371 | 2,128.3500 | 2.1284 | (0.411) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.36 | Put | Bond Future | 2,906.5900 | 2.9066 | 2,814.4200 | 2.8144 | (3.171) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.36 | Call | Bond Future | 2,167.0600 | 2.1671 | 2,158.5700 | 2.1586 | (0.392) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 04/05/2017 | 9.37 | Call | Bond Future | 2,197.4200 | 2.1974 | 2,189.2400 | 2.1892 | (0.372) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.33 | Put | Bond Future | 3,952.3200 | 3.9523 | 3,870.7600 | 3.8708 | (2.064) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | | | Bond Future | 9.5124 | 84.1306 | 9.4997 | 84.2136 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.35 | Put | Bond Future | 3,878.2400 | 3.8782 | 3,797.1400 | 3.7971 | (2.091) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.33 | Call | Bond Future | 2,752.0200 | 2.7520 | 2,753.5000 | 2.7535 | 0.054 | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.34 | Put | Bond Future | 3,915.1600 | 3.9152 | 3,833.8300 | 3.8338 | (2.077) | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.34 | Call | Bond Future | 2,781.2900 | 2.7813 | 2,783.0000 | 2.7830 | 0.061 | 0 | 0 | 0 |
| 2016/12/28 | R213 | 03/08/2017 | 9.35 | Call | Bond Future | 2,810.7400 | 2.8107 | 2,812.6800 | 2.8127 | 0.069 | 0 | 0 | 0 |
| 2016/12/28 | R214 | 02/02/2017 | | | Bond Future | 9.6474 | 73.6224 | 9.6351 | 73.7091 | (0.128) | 0.0000 | 0.0000 | 36,737 |
| 2016/12/28 | R214 | 02/02/2017 | 9.67 | Call | Bond Future | 1,613.5800 | 1.6136 | 1,563.3200 | 1.5633 | (3.115) | 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 |
|--------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2016/12/28 | R214 | 02/02/2017 | 9.66 | Put | Bond Future | 1,488.7300 | | 1.4887 | 1,351.0400 | 1.3510 | (9.249) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 02/02/2017 | 9.68 | Put | Bond Future | 1,421.1300 | | 1.4211 | 1,284.9300 | 1.2849 | (9.584) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 02/02/2017 | 9.67 | Put | Bond Future | 1,454.7000 | | 1.4547 | 1,317.7300 | 1.3177 | (9.416) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 02/02/2017 | 9.68 | Call | Bond Future | 1,650.0700 | | 1.6501 | 1,600.5800 | 1.6006 | (2.999) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 02/02/2017 | 9.66 | Call | Bond Future | 1,577.4500 | | 1.5775 | 1,526.4700 | 1.5265 | (3.232) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.58 | Put | Bond Future | 3,151.5900 | | 3.1516 | 3,053.7000 | 3.0537 | (3.106) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | | | Bond Future | 9.6918 | | 71.7448 | 9.6793 | 71.8322 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.57 | Put | Bond Future | 3,191.0300 | | 3.1910 | 3,092.8300 | 3.0928 | (3.077) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.58 | Call | Bond Future | 2,364.3400 | | 2.3643 | 2,353.7900 | 2.3538 | (0.446) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.56 | Call | Bond Future | 2,301.3500 | | 2.3013 | 2,290.1800 | 2.2902 | (0.485) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.57 | Call | Bond Future | 2,332.6400 | | 2.3326 | 2,321.7800 | 2.3218 | (0.466) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 04/05/2017 | 9.56 | Put | Bond Future | 3,231.0000 | | 3.2310 | 3,132.4900 | 3.1325 | (3.049) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.51 | Call | Bond Future | 2,894.1200 | | 2.8941 | 2,893.7500 | 2.8938 | (0.013) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | | | Bond Future | 9.7307 | | 73.1734 | 9.7181 | 73.2605 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.52 | Call | Bond Future | 2,924.4000 | | 2.9244 | 2,924.2700 | 2.9243 | (0.004) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.53 | Call | Bond Future | 2,955.0900 | | 2.9551 | 2,955.1900 | 2.9552 | 0.003 | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.51 | Put | Bond Future | 4,450.5500 | | 4.4506 | 4,363.1300 | 4.3631 | (1.964) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.53 | Put | Bond Future | 4,368.1400 | | 4.3681 | 4,281.1900 | 4.2812 | (1.991) | 0 | 0 | 0 |
| 2016/12/28 | R214 | 03/08/2017 | 9.52 | Put | Bond Future | 4,409.0800 | | 4.4091 | 4,321.9000 | 4.3219 | (1.977) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | 9.76 | Put | Bond Future | 1,733.3000 | | 1.7333 | 1,558.8000 | 1.5588 | (10.068) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | 9.78 | Put | Bond Future | 1,654.5500 | | 1.6546 | 1,482.3100 | 1.4823 | (10.410) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | | | Bond Future | 9.6930 | | 94.6421 | 9.6807 | 94.7533 | (0.128) | 0.0000 | 0.0000 | 74,008 |
| 2016/12/28 | R248 | 02/02/2017 | 9.77 | Put | Bond Future | 1,693.6400 | | 1.6936 | 1,520.2500 | 1.5203 | (10.238) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | 9.76 | Call | Bond Future | 2,330.6800 | | 2.3307 | 2,267.4000 | 2.2674 | (2.715) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | 9.77 | Call | Bond Future | 2,379.6400 | | 2.3796 | 2,317.4700 | 2.3175 | (2.613) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 02/02/2017 | 9.78 | Call | Bond Future | 2,429.0100 | | 2.4290 | 2,367.9900 | 2.3680 | (2.512) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.66 | Call | Bond Future | 3,305.0300 | | 3.3050 | 3,290.5000 | 3.2905 | (0.440) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | | | Bond Future | 9.7388 | | 92.0286 | 9.7263 | 92.1406 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.67 | Call | Bond Future | 3,346.8200 | | 3.3468 | 3,332.7000 | 3.3327 | (0.422) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.65 | Put | Bond Future | 4,059.9700 | | 4.0600 | 3,933.0200 | 3.9330 | (3.127) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.67 | Put | Bond Future | 3,962.9100 | | 3.9629 | 3,836.7700 | 3.8368 | (3.183) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.65 | Call | Bond Future | 3,263.5200 | | 3.2635 | 3,248.5900 | 3.2486 | (0.457) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 04/05/2017 | 9.66 | Put | Bond Future | 4,011.2200 | | 4.0112 | 3,884.6700 | 3.8847 | (3.155) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | | | Bond Future | 9.7792 | | 93.8610 | 9.7666 | 93.9726 | (0.129) | 0.0000 | 0.0000 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.57 | Call | Bond Future | 3,919.8900 | | 3.9199 | 3,918.3000 | 3.9183 | (0.041) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.56 | Put | Bond Future | 5,852.2100 | | 5.8522 | 5,738.6900 | 5.7387 | (1.940) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.58 | Put | Bond Future | 5,747.4300 | | 5.7474 | 5,634.4800 | 5.6345 | (1.965) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.57 | Put | Bond Future | 5,799.4900 | | 5.7995 | 5,686.2600 | 5.6863 | (1.952) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.58 | Call | Bond Future | 3,959.2500 | | 3.9593 | 3,957.9400 | 3.9579 | (0.033) | 0 | 0 | 0 |
| 2016/12/28 | R248 | 03/08/2017 | 9.56 | Call | Bond Future | 3,881.0300 | | 3.8810 | 3,879.1500 | 3.8792 | (0.048) | 0 | 0 | 0 |
| Total | | | | | | | | | | | | | | 839035 |