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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2017 TO 07/08/2017

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017-08-07 | 0357 | 15/09/2017 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0403 | 21/12/2018 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | 0957 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2025 | 03/08/2017 | | | Bond Future | 127.4913 | 127.4913 | 127.4913 | 127.4913 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | | | Bond Future | 129.8499 | 129.8499 | 130.1125 | 130.1125 | 0.202 | 0.0000 | 0.0000 | 2,291 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.96 | Put | Bond Future | 3,110.1500 | 3.1101 | 2,847.4700 | 2.8475 | (8.446) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.98 | Put | Bond Future | 3,130.1500 | 3.1301 | 2,867.4700 | 2.8675 | (8.392) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 02/11/2017 | 132.97 | Put | Bond Future | 3,120.1500 | 3.1201 | 2,857.4700 | 2.8575 | (8.419) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 2,967.8000 | 2.9678 | 2,700.5400 | 2.7005 | (9.005) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | | | Bond Future | 130.9222 | 130.9222 | 131.1895 | 131.1895 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 2,957.8000 | 2.9578 | 2,690.5400 | 2.6905 | (9.036) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 2,977.8000 | 2.9778 | 2,710.5400 | 2.7105 | (8.975) | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.21 | Call | Bond Future | 239.5300 | 0.2395 | 509.0900 | 0.5091 | 112.537 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | | | Bond Future | 133.4495 | 133.4495 | 133.7191 | 133.7191 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.22 | Call | Bond Future | 229.5300 | 0.2295 | 499.0900 | 0.4991 | 117.440 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2025 | 03/05/2018 | 133.20 | Call | Bond Future | 249.5300 | 0.2495 | 519.0900 | 0.5191 | 108.027 | 0 | 0 | 0 |
| 2017-08-07 | 2029 | 02/11/2017 | | | Bond Future | 100.2725 | 100.2725 | 100.2684 | 100.2684 | (0.004) | 0.0000 | 0.0000 | 1,370 |
| 2017-08-07 | 2029 | 01/02/2018 | | | Bond Future | 102.1446 | 102.1446 | 102.1401 | 102.1401 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2029 | 03/05/2018 | | | Bond Future | 103.0884 | 103.0884 | 103.0816 | 103.0816 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2030 | 03/08/2017 | | | Bond Future | 9.1500 | 91.7174 | 9.1500 | 91.7174 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.34 | Call | Bond Future | 748.2400 | 0.7482 | 1,316.1900 | 1.3162 | 75.905 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | | | Bond Future | 9.2293 | 93.2283 | 9.1461 | 93.7963 | (0.902) | 0.0000 | 0.0000 | 54,416 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.35 | Call | Bond Future | 815.4000 | 0.8154 | 1,383.3500 | 1.3834 | 69.653 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.36 | Call | Bond Future | 882.4800 | 0.8825 | 1,450.4300 | 1.4504 | 64.358 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 02/11/2017 | 9.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | | | Bond Future | 9.2882 | 90.9332 | 9.2021 | 91.5113 | (0.927) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 611.0000 | 0.6110 | 1,189.1000 | 1.1891 | 94.615 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 677.2000 | 0.6772 | 1,255.3000 | 1.2553 | 85.366 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 544.7400 | 0.5447 | 1,122.8400 | 1.1228 | 106.124 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.51 | Call | Bond Future | 1,065.6800 | 1.0657 | 1,653.0300 | 1.6530 | 55.115 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | | | Bond Future | 9.3467 | 92.6466 | 9.2577 | 93.2340 | (0.951) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.49 | Call | Bond Future | 936.1100 | 0.9361 | 1,523.4600 | 1.5235 | 62.744 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.50 | Call | Bond Future | 1,000.9300 | 1.0009 | 1,588.2800 | 1.5883 | 58.680 | 0 | 0 | 0 |
| 2017-08-07 | 2030 | 03/05/2018 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/08/2017 | | | Bond Future | 9.3700 | 94.0844 | 9.3700 | 94.0844 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.49 | Put | Bond Future | 1,900.9300 | 1.9009 | 1,595.9700 | 1.5960 | (16.043) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.48 | Call | Bond Future | 2,079.5700 | 2.0796 | 2,377.1000 | 2.3771 | 14.307 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | | | Bond Future | 9.4602 | 91.4345 | 9.3770 | 92.0406 | (0.880) | 0.0000 | 0.0000 | 32,123 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.49 | Call | Bond Future | 2,116.8400 | 2.1168 | 2,417.8900 | 2.4179 | 14.222 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.48 | Put | Bond Future | 1,935.9300 | 1.9359 | 1,627.4500 | 1.6275 | (15.934) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.50 | Call | Bond Future | 2,154.4900 | 2.1545 | 2,459.0500 | 2.4591 | 14.136 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 02/11/2017 | 9.50 | Put | Bond Future | 1,866.3800 | 1.8664 | 1,564.9300 | 1.5649 | (16.152) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.20 | Call | Bond Future | 1,772.3300 | 1.7723 | 1,996.0700 | 1.9961 | 12.624 | 0 | 0 | 7,500 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.40 | Put | Bond Future | 3,271.0200 | 3.2710 | 2,927.9100 | 2.9279 | (10.489) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 2,937.5000 | 2.9375 | 3,251.5300 | 3.2515 | 10.690 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 2,717.9500 | 2.7180 | 2,412.5500 | 2.4125 | (11.236) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | | | Bond Future | 9.5245 | 93.1110 | 9.4385 | 93.7280 | (0.903) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.30 | Put | Bond Future | 3,684.3100 | 3.6843 | 3,315.9900 | 3.3160 | (9.997) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.30 | Call | Bond Future | 2,060.5700 | 2.0606 | 2,309.1900 | 2.3092 | 12.066 | 0 | 0 | 7,800 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 2,974.9600 | 2.9750 | 3,291.4800 | 3.2915 | 10.639 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 2,650.6100 | 2.6506 | 2,350.1900 | 2.3502 | (11.334) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.20 | Put | Bond Future | 4,132.8400 | 4.1328 | 3,739.6400 | 3.7396 | (9.514) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.40 | Call | Bond Future | 2,375.7400 | 2.3757 | 2,649.5700 | 2.6496 | 11.526 | 0 | 0 | 6,800 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 2,684.2500 | 2.6843 | 2,381.3400 | 2.3813 | (11.285) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 2,900.0200 | 2.9000 | 3,211.5600 | 3.2116 | 10.743 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.71 | Put | Bond Future | 3,080.4500 | 3.0805 | 2,793.6100 | 2.7936 | (9.312) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.70 | Call | Bond Future | 3,919.0800 | 3.9191 | 4,257.1800 | 4.2572 | 8.627 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | | | Bond Future | 9.5845 | 90.7080 | 9.4959 | 91.3349 | (0.925) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.71 | Call | Bond Future | 3,957.6000 | 3.9576 | 4,297.6500 | 4.2976 | 8.592 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.70 | Put | Bond Future | 3,111.3900 | 3.1114 | 2,822.6000 | 2.8226 | (9.282) | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.72 | Call | Bond Future | 3,996.2900 | 3.9963 | 4,338.3000 | 4.3383 | 8.558 | 0 | 0 | 0 |
| 2017-08-07 | 2032 | 03/05/2018 | 9.72 | Put | Bond Future | 3,049.7500 | 3.0498 | 2,764.8700 | 2.7649 | (9.341) | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/08/2017 | | | Bond Future | 104.0172 | 104.0172 | 104.0172 | 104.0172 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.07 | Put | Bond Future | 5,200.2600 | 5.2003 | 5,204.6400 | 5.2046 | 0.084 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | | | Bond Future | 104.8697 | 104.8697 | 104.8654 | 104.8654 | (0.004) | 0.0000 | 0.0000 | 5,174 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.09 | Put | Bond Future | 5,220.2600 | 5.2203 | 5,224.6400 | 5.2246 | 0.084 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.08 | Put | Bond Future | 5,210.2600 | 5.2103 | 5,214.6400 | 5.2146 | 0.084 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.66 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | 2033 | 01/02/2018 | | | Bond Future | 106.8276 | | 106.8230 | | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 2,812.3900 | 2.8124 | 2,817.0500 | 2.8170 | 0.166 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 2,832.3900 | 2.8324 | 2,837.0500 | 2.8370 | 0.165 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 2,822.3900 | 2.8224 | 2,827.0500 | 2.8270 | 0.165 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | | | Bond Future | 107.7912 | 107.7912 | 107.7841 | 107.7841 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.70 | Call | Bond Future | 91.2200 | 0.0912 | 84.1300 | 0.0841 | (7.772) | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.71 | Call | Bond Future | 81.2200 | 0.0812 | 74.1300 | 0.0741 | (8.729) | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.69 | Call | Bond Future | 101.2200 | 0.1012 | 94.1300 | 0.0941 | (7.005) | 0 | 0 | 0 |
| 2017-08-07 | 2033 | 03/05/2018 | 107.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/08/2017 | | | Bond Future | 9.7100 | 89.6848 | 9.7100 | 89.6848 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.67 | Put | Bond Future | 2,891.5000 | 2.8915 | 2,498.8800 | 2.4989 | (13.578) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | | | Bond Future | 9.8114 | 91.0136 | 9.7284 | 91.6668 | (0.846) | 0.0000 | 0.0000 | 63,443 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.66 | Call | Bond Future | 1,741.1400 | 1.7411 | 1,998.0900 | 1.9981 | 14.758 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.66 | Put | Bond Future | 2,937.8500 | 2.9379 | 2,541.6900 | 2.5417 | (13.485) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.67 | Call | Bond Future | 1,774.5900 | 1.7746 | 2,035.0800 | 2.0351 | 14.679 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.65 | Call | Bond Future | 1,707.9100 | 1.7079 | 1,961.3100 | 1.9613 | 14.837 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 02/11/2017 | 9.65 | Put | Bond Future | 2,984.5400 | 2.9845 | 2,584.8300 | 2.5848 | (13.393) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 3,430.3300 | 3.4303 | 3,079.3700 | 3.0794 | (10.231) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | | | Bond Future | 9.8776 | 88.4275 | 9.7920 | 89.0925 | (0.867) | 0.0000 | 0.0000 | 160 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 2,983.9200 | 2.9839 | 3,297.9500 | 3.2980 | 10.524 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 3,470.3000 | 3.4703 | 3,116.7700 | 3.1168 | (10.187) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 3,022.0600 | 3.0221 | 3,338.6500 | 3.3387 | 10.476 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 3,390.7200 | 3.3907 | 3,042.3200 | 3.0423 | (10.275) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 2,946.0300 | 2.9460 | 3,257.4900 | 3.2575 | 10.572 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.99 | Call | Bond Future | 4,166.9800 | 4.1670 | 4,516.4000 | 4.5164 | 8.385 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.97 | Put | Bond Future | 3,884.0300 | 3.8840 | 3,553.5800 | 3.5536 | (8.508) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | | | Bond Future | 9.9433 | 90.0938 | 9.8552 | 90.7696 | (0.886) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.99 | Put | Bond Future | 3,812.0500 | 3.8120 | 3,485.6900 | 3.4857 | (8.561) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.97 | Call | Bond Future | 4,087.2300 | 4.0872 | 4,432.5600 | 4.4326 | 8.449 | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.98 | Put | Bond Future | 3,847.9000 | 3.8479 | 3,519.5000 | 3.5195 | (8.535) | 0 | 0 | 0 |
| 2017-08-07 | 2037 | 03/05/2018 | 9.98 | Call | Bond Future | 4,127.0200 | 4.1270 | 4,474.4000 | 4.4744 | 8.417 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/08/2017 | | | Bond Future | 127.8314 | 127.8314 | 127.8314 | 127.8314 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | | | Bond Future | 130.1958 | 130.1958 | 130.8257 | 130.8257 | 0.484 | 0.0000 | 0.0000 | 19,558 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.82 | Put | Bond Future | 6,624.1700 | 6.6242 | 5,994.2700 | 5.9943 | (9.509) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.80 | Put | Bond Future | 6,604.1700 | 6.6042 | 5,974.2700 | 5.9743 | (9.538) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.81 | Put | Bond Future | 6,614.1700 | 6.6142 | 5,984.2700 | 5.9843 | (9.523) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 5,844.3600 | 5.8444 | 5,202.9300 | 5.2029 | (10.975) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | | | Bond Future | 131.1056 | 131.1056 | 131.7471 | 131.7471 | 0.489 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 5,834.3600 | 5.8344 | 5,192.9300 | 5.1929 | (10.994) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 5,824.3600 | 5.8244 | 5,182.9300 | 5.1829 | (11.013) | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.27 | Call | Bond Future | 1,366.5500 | 1.3666 | 2,017.4200 | 2.0174 | 47.629 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | | | Bond Future | 133.6366 | 133.6366 | 134.2874 | 134.2874 | 0.487 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.28 | Call | Bond Future | 1,356.5500 | 1.3566 | 2,007.4200 | 2.0074 | 47.980 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.27 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.29 | Call | Bond Future | 1,346.5500 | 1.3466 | 1,997.4200 | 1.9974 | 48.336 | 0 | 0 | 0 |
| 2017-08-07 | 2038 | 03/05/2018 | 132.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/08/2017 | | | Bond Future | 9.8650 | 92.4294 | 9.8650 | 92.4294 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.67 | Put | Bond Future | 3,887.1100 | 3.8871 | 3,445.0900 | 3.4451 | (11.371) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | | | Bond Future | 9.9587 | 93.8767 | 9.8808 | 94.5245 | (0.782) | 0.0000 | 0.0000 | 15,669 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.66 | Call | Bond Future | 1,419.1300 | 1.4191 | 1,621.6200 | 1.6216 | 14.269 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.66 | Put | Bond Future | 3,943.8400 | 3.9438 | 3,498.5700 | 3.4986 | (11.290) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.67 | Call | Bond Future | 1,448.7400 | 1.4487 | 1,654.4800 | 1.6545 | 14.201 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.65 | Call | Bond Future | 1,389.7400 | 1.3897 | 1,589.0000 | 1.5890 | 14.338 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 02/11/2017 | 9.65 | Put | Bond Future | 4,000.9200 | 4.0009 | 3,552.4200 | 3.5524 | (11.210) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 2,916.3500 | 2.9163 | 3,205.4200 | 3.2054 | 9.912 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | | | Bond Future | 10.0273 | 91.0928 | 9.9470 | 91.7523 | (0.801) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 2,842.3200 | 2.8423 | 3,126.3700 | 3.1264 | 9.994 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 4,140.8600 | 4.1409 | 3,765.4400 | 3.7654 | (9.066) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 4,094.3100 | 4.0943 | 3,721.3900 | 3.7214 | (9.108) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 4,048.1400 | 4.0481 | 3,677.7400 | 3.6777 | (9.150) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 2,879.2100 | 2.8792 | 3,165.7600 | 3.1658 | 9.952 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.08 | Put | Bond Future | 4,349.2700 | 4.3493 | 4,011.1200 | 4.0111 | (7.775) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | | | Bond Future | 10.0954 | 92.8093 | 10.0128 | 93.4794 | (0.819) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.07 | Call | Bond Future | 4,184.0100 | 4.1840 | 4,514.0000 | 4.5140 | 7.887 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.07 | Put | Bond Future | 4,389.4900 | 4.3895 | 4,049.3300 | 4.0493 | (7.749) | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.08 | Call | Bond Future | 4,224.6200 | 4.2246 | 4,556.6200 | 4.5566 | 7.859 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.06 | Call | Bond Future | 4,143.2700 | 4.1433 | 4,471.2400 | 4.4712 | 7.916 | 0 | 0 | 0 |
| 2017-08-07 | 2040 | 03/05/2018 | 10.06 | Put | Bond Future | 4,429.6900 | 4.4297 | 4,087.5100 | 4.0875 | (7.725) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/08/2017 | | | Bond Future | 9.8900 | 89.5537 | 9.8900 | 89.5537 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.68 | Call | Bond Future | 1,438.3900 | 1.4384 | 1,642.1600 | 1.6422 | 14.167 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | | | Bond Future | 9.9818 | 90.9459 | 9.9039 | 91.5993 | (0.780) | 0.0000 | 0.0000 | 20,734 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.66 | Call | Bond Future | 1,379.6700 | 1.3797 | 1,576.9800 | 1.5770 | 14.301 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.66 | Put | Bond Future | 4,134.8800 | 4.1349 | 3,678.7700 | 3.6788 | (11.031) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.68 | Put | Bond Future | 4,018.1200 | 4.0181 | 3,568.4700 | 3.5685 | (11.191) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.67 | Call | Bond Future | 1,408.7500 | 1.4088 | 1,609.2800 | 1.6093 | 14.235 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 02/11/2017 | 9.67 | Put | Bond Future | 4,076.1500 | 4.0762 | 3,623.2600 | 3.6233 | (11.111) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 4,160.3400 | 4.1603 | 3,784.4700 | 3.7845 | (9.035) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 2,887.7100 | 2.8877 | 3,174.5500 | 3.1745 | 9.933 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | | | Bond Future | 10.0482 | 88.2334 | 9.9680 | 88.8986 | (0.798) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 2,924.8900 | 2.9249 | 3,214.2500 | 3.2143 | 9.893 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 4,207.6000 | 4.2076 | 3,829.2100 | 3.8292 | (8.993) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 2,962.3300 | 2.9623 | 3,254.2200 | 3.2542 | 9.853 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 4,113.4900 | 4.1135 | 3,740.1500 | 3.7401 | (9.076) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.10 | Call | Bond Future | 4,301.5000 | 4.3015 | 4,637.3300 | 4.6373 | 7.807 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.09 | Put | Bond Future | 4,456.5100 | 4.4565 | 4,114.1200 | 4.1141 | (7.683) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | | | Bond Future | 10.1140 | 89.8959 | 10.0315 | 90.5721 | (0.816) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.11 | Call | Bond Future | 4,342.8600 | 4.3429 | 4,680.7000 | 4.6807 | 7.779 | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.11 | Put | Bond Future | 4,375.8400 | 4.3758 | 4,037.4800 | 4.0375 | (7.732) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.10 | Put | Bond Future | 4,416.0200 | 4.4160 | 4,075.6500 | 4.0756 | (7.708) | 0 | 0 | 0 |
| 2017-08-07 | 2044 | 03/05/2018 | 10.09 | Call | Bond Future | 4,260.3300 | 4.2603 | 4,594.1400 | 4.5941 | 7.835 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/08/2017 | | | Bond Future | 125.1335 | 125.1335 | 125.1335 | 125.1335 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.30 | Put | Bond Future | 10,553.5000 | 10.5535 | 10,558.8200 | 10.5588 | 0.050 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | | | Bond Future | 125.7465 | 125.7465 | 125.7412 | 125.7412 | (0.004) | 0.0000 | 0.0000 | 21,292 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.32 | Put | Bond Future | 10,573.5000 | 10.5735 | 10,578.8200 | 10.5788 | 0.050 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 02/11/2017 | 136.31 | Put | Bond Future | 10,563.5000 | 10.5635 | 10,568.8200 | 10.5688 | 0.050 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 4,826.0400 | 4.8260 | 4,831.6600 | 4.8317 | 0.116 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | | | Bond Future | 128.0940 | 128.0940 | 128.0883 | 128.0883 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 4,816.0400 | 4.8160 | 4,821.6600 | 4.8217 | 0.117 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 4,806.0400 | 4.8060 | 4,811.6600 | 4.8117 | 0.117 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.95 | Call | Bond Future | 1,001.4300 | 1.0014 | 992.9000 | 0.9929 | (0.852) | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | | | Bond Future | 128.9514 | 128.9514 | 128.9429 | 128.9429 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.93 | Call | Bond Future | 1,021.4300 | 1.0214 | 1,012.9000 | 1.0129 | (0.835) | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.93 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.94 | Call | Bond Future | 1,011.4300 | 1.0114 | 1,002.9000 | 1.0029 | (0.843) | 0 | 0 | 0 |
| 2017-08-07 | 2046 | 03/05/2018 | 127.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/08/2017 | | | Bond Future | 131.7794 | 131.7794 | 131.7794 | 131.7794 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.66 | Put | Bond Future | 9,989.3300 | 9.9893 | 9,082.5500 | 9.0825 | (9.077) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.67 | Put | Bond Future | 9,999.3300 | 9.9993 | 9,092.5500 | 9.0925 | (9.068) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | | | Bond Future | 134.6707 | 134.6707 | 135.5775 | 135.5775 | 0.673 | 0.0000 | 0.0000 | 21,927 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 02/11/2017 | 144.65 | Put | Bond Future | 9,979.3300 | 9.9793 | 9,072.5500 | 9.0725 | (9.087) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 4,736.1600 | 4.7362 | 3,812.9500 | 3.8130 | (19.493) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | | | Bond Future | 135.4938 | 135.4938 | 136.4170 | 136.4170 | 0.681 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 4,756.1600 | 4.7562 | 3,832.9500 | 3.8330 | (19.411) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 4,746.1600 | 4.7462 | 3,822.9500 | 3.8230 | (19.452) | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 01/02/2018 | 140.23 | 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 |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017-08-07 | 2050 | 03/05/2018 | 135.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | 135.61 | Call | Bond Future | 2,499.4000 | 2.4994 | 3,437.5400 | 3.4375 | 37.535 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | | | Bond Future | 138.1094 | 138.1094 | 139.0475 | 139.0475 | 0.679 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | 135.62 | Call | Bond Future | 2,489.4000 | 2.4894 | 3,427.5400 | 3.4275 | 37.685 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | 135.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | 135.63 | Call | Bond Future | 2,479.4000 | 2.4794 | 3,417.5400 | 3.4175 | 37.837 | 0 | 0 | 0 |
| 2017-08-07 | 2050 | 03/05/2018 | 135.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL37 | 02/11/2017 | | | Index Future | 556.2190 | 556.2190 | 557.9590 | 557.9590 | 0.313 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL37 | 01/02/2018 | | | Index Future | 566.4180 | 566.4180 | 568.1910 | 568.1910 | 0.313 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL37 | 03/05/2018 | | | Index Future | 577.0910 | 577.0910 | 578.8870 | 578.8870 | 0.311 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL7T | 02/11/2017 | | | Index Future | 639.1750 | 639.1750 | 642.3280 | 642.3280 | 0.493 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL7T | 01/02/2018 | | | Index Future | 650.8960 | 650.8960 | 654.1070 | 654.1070 | 0.493 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | AL7T | 03/05/2018 | | | Index Future | 663.1600 | 663.1600 | 666.4200 | 666.4200 | 0.492 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ALBI | 02/11/2017 | | | Index Future | 572.6970 | 572.6970 | 575.8800 | 575.8800 | 0.556 | 0.0000 | 0.0000 | 615 |
| 2017-08-07 | ALBI | 01/02/2018 | | | Index Future | 583.1990 | 583.1990 | 586.4400 | 586.4400 | 0.556 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ALBI | 03/05/2018 | | | Index Future | 594.1880 | 594.1880 | 597.4800 | 597.4800 | 0.554 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C203 | 15/09/2017 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | EL28 | 03/08/2017 | | | Bond Future | 127.0169 | 127.0169 | 127.0169 | 127.0169 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | | | Bond Future | 127.6278 | 127.6278 | 127.9819 | 127.9819 | 0.277 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.87 | Put | Bond Future | 6,242.1900 | 6.2422 | 5,888.0900 | 5.8881 | (5.673) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.89 | Put | Bond Future | 6,262.1900 | 6.2622 | 5,908.0900 | 5.9081 | (5.655) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 02/11/2017 | 133.88 | Put | Bond Future | 6,252.1900 | 6.2522 | 5,898.0900 | 5.8981 | (5.664) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | | | Bond Future | 130.0104 | 130.0104 | 130.3708 | 130.3708 | 0.277 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 2,279.5900 | 2.2796 | 1,919.1900 | 1.9192 | (15.810) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 2,299.5900 | 2.2996 | 1,939.1900 | 1.9392 | (15.672) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 2,289.5900 | 2.2896 | 1,929.1900 | 1.9292 | (15.741) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.20 | Put | Bond Future | 679.8600 | 0.6799 | 315.3500 | 0.3154 | (53.615) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | | | Bond Future | 132.5201 | 132.5201 | 132.8847 | 132.8847 | 0.275 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.19 | Put | Bond Future | 669.8600 | 0.6699 | 305.3500 | 0.3054 | (54.416) | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | EL28 | 03/05/2018 | 133.18 | Put | Bond Future | 659.8600 | 0.6599 | 295.3500 | 0.2954 | (55.241) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/08/2017 | | | Bond Future | 10.8050 | 77.9898 | 10.8050 | 77.9898 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.66 | Put | Bond Future | 1,723.5500 | 1.7235 | 1,250.7500 | 1.2508 | (27.432) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | | | Bond Future | 10.9433 | 75.4239 | 10.8646 | 75.8967 | (0.719) | 0.0000 | 0.0000 | 9,466 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.68 | Put | Bond Future | 1,599.9100 | 1.5999 | 1,127.1100 | 1.1271 | (29.552) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.67 | Put | Bond Future | 1,661.6900 | 1.6617 | 1,188.8900 | 1.1889 | (28.453) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 02/11/2017 | 10.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 327.3600 | 0.3274 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 0.0000 | 0.0000 | 94.7300 | 0.0947 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | | | Bond Future | 11.0555 | 76.8069 | 10.9740 | 77.2882 | (0.737) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 0.0000 | 0.0000 | 153.9600 | 0.1540 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 386.5900 | 0.3866 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 0.0000 | 0.0000 | 213.1100 | 0.2131 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 268.2100 | 0.2682 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | 11.22 | Call | Bond Future | 334.2100 | 0.3342 | 823.2200 | 0.8232 | 146.318 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | 11.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | | | Bond Future | 11.1620 | 74.4622 | 11.0779 | 74.9512 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | 11.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | 11.20 | Call | Bond Future | 219.1400 | 0.2191 | 708.1500 | 0.7081 | 223.150 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | ES33 | 03/05/2018 | 11.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | ES33 | 03/05/2018 | 11.21 | Call | Bond Future | 276.7100 | 0.2767 | 765.7200 | 0.7657 | 176.723 | 0 | 0 | 0 |
| 2017-08-07 | ES42 | 03/08/2017 | | | Bond Future | 11.0800 | 80.7458 | 11.0800 | 80.7458 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ES42 | 02/11/2017 | | | Bond Future | 11.2090 | 77.8048 | 11.1354 | 78.2994 | (0.656) | 0.0000 | 0.0000 | 7,957 |
| 2017-08-07 | ES42 | 01/02/2018 | | | Bond Future | 11.3183 | 79.2311 | 11.2421 | 79.7346 | (0.673) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ES42 | 03/05/2018 | | | Bond Future | 11.4275 | 76.4626 | 11.3488 | 76.9741 | (0.689) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.45 | Call | GOVI | 0.0000 | 0.0000 | 22,760.0000 | 2.2760 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.44 | Put | GOVI | 9,110.0000 | 0.9110 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | | | GOVI | 571.5290 | 571.5290 | 574.7260 | 574.7260 | 0.559 | 0.0000 | 0.0000 | 583 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.46 | Call | GOVI | 0.0000 | 0.0000 | 22,660.0000 | 2.2660 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.46 | Put | GOVI | 9,310.0000 | 0.9310 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.45 | Put | GOVI | 9,210.0000 | 0.9210 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 02/11/2017 | 572.44 | Call | GOVI | 0.0000 | 0.0000 | 22,860.0000 | 2.2860 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | | | GOVI | 582.0090 | 582.0090 | 585.2650 | 585.2650 | 0.559 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 9,790.0000 | 0.9790 | 42,350.0000 | 4.2350 | 332.584 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 9,690.0000 | 0.9690 | 42,250.0000 | 4.2250 | 336.017 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 9,890.0000 | 0.9890 | 42,450.0000 | 4.2450 | 329.221 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.27 | Call | GOVI | 27,050.0000 | 2.7050 | 60,130.0000 | 6.0130 | 122.292 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.29 | Call | GOVI | 26,850.0000 | 2.6850 | 59,930.0000 | 5.9930 | 123.203 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | | | GOVI | 592.9750 | 592.9750 | 596.2830 | 596.2830 | 0.558 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.29 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.28 | Call | GOVI | 26,950.0000 | 2.6950 | 60,030.0000 | 6.0030 | 122.746 | 0 | 0 | 0 |
| 2017-08-07 | GOVI | 03/05/2018 | 590.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IGOV | 02/11/2017 | | | Index Future | 251.6300 | 251.6300 | 252.1220 | 252.1220 | 0.196 | 0.0000 | 0.0000 | 1,161 |
| 2017-08-07 | IGOV | 01/02/2018 | | | Index Future | 256.3280 | 256.3280 | 256.8290 | 256.8290 | 0.195 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IGOV | 03/05/2018 | | | Index Future | 261.2760 | 261.2760 | 261.7800 | 261.7800 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | ILBI | 02/11/2017 | | | Index Future | 709.6650 | 709.6650 | 709.6650 | 709.6650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS01 | 21/09/2017 | | | Interest Rate Swap | 99.6125 | 99.6125 | 99.6125 | 99.6125 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.7689 | 99.7689 | 99.7602 | 99.7602 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.6505 | 99.6505 | 99.6304 | 99.6304 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.7196 | 99.7196 | 99.7004 | 99.7004 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS01 | 20/09/2018 | | | Interest Rate Swap | 99.8147 | 99.8147 | 99.7860 | 99.7860 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.8003 | 99.8003 | 99.7883 | 99.7883 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 16/03/2018 | | | Interest Rate Swap | 98.9283 | 98.9283 | 98.9126 | 98.9126 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.4149 | 98.4149 | 98.3879 | 98.3879 | (0.027) | 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 |
|------------|------------------|------------|--------|-----|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.2800 | 98.2800 | 98.2523 | 98.2523 | (0.028) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.5800 | 98.5800 | 98.5400 | 98.5400 | (0.041) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 15/03/2019 | | | Interest Rate Swap | 98.9039 | 98.9039 | 98.8482 | 98.8482 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.2323 | 99.2323 | 99.1639 | 99.1639 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS02 | 20/09/2019 | | | Interest Rate Swap | 99.5870 | 99.5870 | 99.5049 | 99.5049 | (0.082) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.5849 | 95.5849 | 95.4208 | 95.4208 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.7848 | 94.7848 | 94.6017 | 94.6017 | (0.193) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.9586 | 93.9586 | 93.7520 | 93.7520 | (0.220) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.1087 | 94.1087 | 93.8858 | 93.8858 | (0.237) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.2754 | 96.2754 | 96.0405 | 96.0405 | (0.244) | 0.0000 | 0.0000 | 51 |
| 2017-08-07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 96.3800 | 96.3800 | 96.1323 | 96.1323 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 97.5568 | 97.5568 | 97.2993 | 97.2993 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.7549 | 99.7549 | 99.4889 | 99.4889 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 94.5345 | 94.5345 | 94.0976 | 94.0976 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 91.5555 | 91.5555 | 91.1044 | 91.1044 | (0.493) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 90.3204 | 90.3204 | 89.8556 | 89.8556 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 92.4991 | 92.4991 | 92.0366 | 92.0366 | (0.500) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 96.2912 | 96.2912 | 95.8399 | 95.8399 | (0.469) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 94.8532 | 94.8532 | 94.4004 | 94.4004 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 96.9303 | 96.9303 | 96.4864 | 96.4864 | (0.458) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 100.6641 | 100.6641 | 100.2266 | 100.2266 | (0.435) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | J203 | 15/09/2017 | | | Interest Rate Swap | 8.9750 | 0.0847 | 8.9750 | 0.0847 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 16/08/2017 | | | Jibar Tradeable Future | 7.0600 | 92.9400 | 7.0600 | 92.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 20/09/2017 | | | Jibar Tradeable Future | 6.9300 | 93.0700 | 6.9300 | 93.0700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 18/10/2017 | | | Jibar Tradeable Future | 6.9000 | 93.1000 | 6.9000 | 93.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 15/11/2017 | | | Jibar Tradeable Future | 6.8200 | 93.1800 | 6.8200 | 93.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 6.7600 | 93.2400 | 6.7600 | 93.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 17/01/2018 | | | Jibar Tradeable Future | 6.7300 | 93.2700 | 6.7300 | 93.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 6.6600 | 93.3400 | 6.6600 | 93.3400 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017-08-07 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 6.6300 | 93.3700 | 6.6300 | 93.3700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 6.6500 | 93.3500 | 6.6500 | 93.3500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 6.7000 | 93.3000 | 6.7000 | 93.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 6.7700 | 93.2300 | 6.7700 | 93.2300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 6.8300 | 93.1700 | 6.8300 | 93.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R023 | 03/08/2017 | | | Bond Future | 7.9600 | 102.4531 | 7.9600 | 102.4531 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R023 | 02/11/2017 | 8.56 | Call | Bond Future | 2,465.7400 | 2.4657 | 2,767.9000 | 2.7679 | 12.254 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 02/11/2017 | | | Bond Future | 8.0141 | 100.3133 | 7.9293 | 100.6728 | (1.058) | 0.0000 | 0.0000 | 53,785 |
| 2017-08-07 | R023 | 02/11/2017 | 8.56 | Put | Bond Future | 188.9000 | 0.1889 | 131.6100 | 0.1316 | (30.328) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 02/11/2017 | 8.58 | Put | Bond Future | 176.6000 | 0.1766 | 122.3700 | 0.1224 | (30.708) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 02/11/2017 | 8.57 | Call | Bond Future | 2,500.6600 | 2.5007 | 2,804.3600 | 2.8044 | 12.145 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 02/11/2017 | 8.57 | Put | Bond Future | 182.7200 | 0.1827 | 126.9700 | 0.1270 | (30.511) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 02/11/2017 | 8.58 | Call | Bond Future | 2,535.6300 | 2.5356 | 2,840.8500 | 2.8408 | 12.037 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 824.2000 | 0.8242 | 689.8500 | 0.6898 | (16.301) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | | | Bond Future | 8.0539 | 102.1528 | 7.9640 | 102.5187 | (1.116) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 1,911.2700 | 1.9113 | 2,141.1100 | 2.1411 | 12.026 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 838.1500 | 0.8381 | 702.1400 | 0.7021 | (16.227) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 1,937.3700 | 1.9374 | 2,168.8700 | 2.1689 | 11.949 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 1,885.6100 | 1.8856 | 2,113.7700 | 2.1138 | 12.100 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 852.5600 | 0.8526 | 714.8700 | 0.7149 | (16.150) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.27 | Call | Bond Future | 1,954.7900 | 1.9548 | 2,169.6500 | 2.1697 | 10.991 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | | | Bond Future | 8.0783 | 100.1473 | 7.9833 | 100.5182 | (1.176) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.27 | Put | Bond Future | 1,211.7300 | 1.2117 | 1,055.6900 | 1.0557 | (12.877) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.28 | Call | Bond Future | 1,977.7800 | 1.9778 | 2,194.0500 | 2.1941 | 10.935 | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.29 | Put | Bond Future | 1,181.0600 | 1.1811 | 1,027.8400 | 1.0278 | (12.973) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.28 | Put | Bond Future | 1,196.1500 | 1.1961 | 1,041.5200 | 1.0415 | (12.927) | 0 | 0 | 0 |
| 2017-08-07 | R023 | 03/05/2018 | 8.29 | Call | Bond Future | 2,001.2400 | 2.0012 | 2,218.9200 | 2.2189 | 10.877 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/08/2017 | | | Bond Future | 9.6300 | 97.5342 | 9.6300 | 97.5342 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | 9.61 | Put | Bond Future | 911.8100 | 0.9118 | 296.1300 | 0.2961 | (67.523) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | | | Bond Future | 9.7253 | 94.5888 | 9.6473 | 95.2044 | (0.802) | 0.0000 | 0.0000 | 12,213 |
| 2017-08-07 | R035 | 02/11/2017 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | 9.60 | Put | Bond Future | 991.5500 | 0.9916 | 375.8700 | 0.3759 | (62.093) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | 9.61 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 02/11/2017 | 9.59 | Put | Bond Future | 1,071.3900 | 1.0714 | 455.7100 | 0.4557 | (57.466) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 0.0000 | 0.0000 | 268.9400 | 0.2689 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 513.7300 | 0.5137 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | | | Bond Future | 9.7961 | 96.3233 | 9.7155 | 96.9500 | (0.822) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 357.8300 | 0.3578 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 0.0000 | 0.0000 | 113.0400 | 0.1130 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 435.7300 | 0.4357 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-08-07 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 0.0000 | 0.0000 | 191.0400 | 0.1910 | 100.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | | | Bond Future | 9.8590 | 93.6373 | 9.7761 | 94.2742 | (0.841) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.90 | Call | Bond Future | 312.1900 | 0.3122 | 949.1300 | 0.9491 | 204.023 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.91 | Call | Bond Future | 388.1500 | 0.3881 | 1,025.0900 | 1.0251 | 164.096 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.89 | Call | Bond Future | 236.1400 | 0.2361 | 873.0800 | 0.8731 | 269.730 | 0 | 0 | 0 |
| 2017-08-07 | R035 | 03/05/2018 | 9.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/08/2017 | | | Bond Future | 8.6100 | 113.3423 | 8.6100 | 113.3423 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.89 | Put | Bond Future | 1,091.2900 | 1.0913 | 873.0300 | 0.8730 | (20.000) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.88 | Call | Bond Future | 2,380.2500 | 2.3803 | 2,719.1800 | 2.7192 | 14.239 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R186 | 02/11/2017 | 8.75 | Put | Bond Future | 1,467.7900 | 1.4678 | 1,200.8300 | 1.2008 | (18.188) | 0 | 0 | 2,500 |
| 2017-08-07 | R186 | 02/11/2017 | | | Bond Future | 8.6889 | 115.2151 | 8.6051 | 115.7757 | (0.964) | 0.0000 | 0.0000 | 164,900 |
| 2017-08-07 | R186 | 02/11/2017 | 8.75 | Call | Bond Future | 1,874.2600 | 1.8743 | 2,167.8600 | 2.1679 | 15.665 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.89 | Call | Bond Future | 2,421.6800 | 2.4217 | 2,763.9800 | 2.7640 | 14.135 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.88 | Put | Bond Future | 1,115.5100 | 1.1155 | 893.8800 | 0.8939 | (19.868) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.90 | Call | Bond Future | 2,463.4600 | 2.4635 | 2,809.1100 | 2.8091 | 14.031 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 8.90 | Put | Bond Future | 1,067.4700 | 1.0675 | 852.5600 | 0.8526 | (20.133) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 9.00 | Call | Bond Future | 2,900.1900 | 2.9002 | 3,278.1000 | 3.2781 | 13.031 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 02/11/2017 | 9.00 | Put | Bond Future | 851.0300 | 0.8510 | 668.3800 | 0.6684 | (21.462) | 0 | 0 | 5,000 |
| 2017-08-07 | R186 | 01/02/2018 | 9.00 | Call | Bond Future | 3,286.9100 | 3.2869 | 3,632.8700 | 3.6329 | 10.525 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 9.25 | Call | Bond Future | 4,352.2800 | 4.3523 | 4,752.8500 | 4.7529 | 9.204 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.50 | Put | Bond Future | 3,205.7300 | 3.2057 | 2,856.4700 | 2.8565 | (10.895) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 3,128.6800 | 3.1287 | 3,465.2100 | 3.4652 | 10.756 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | | | Bond Future | 8.7424 | 112.0279 | 8.6550 | 112.5985 | (0.999) | 0.0000 | 0.0000 | 198 |
| 2017-08-07 | R186 | 01/02/2018 | 8.50 | Call | Bond Future | 1,613.0400 | 1.6130 | 1,834.4100 | 1.8344 | 13.724 | 0 | 0 | 1,460 |
| 2017-08-07 | R186 | 01/02/2018 | 7.75 | Put | Bond Future | 7,056.3700 | 7.0564 | 6,552.9100 | 6.5529 | (7.135) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 7.75 | Call | Bond Future | 339.4500 | 0.3395 | 406.6200 | 0.4066 | 19.788 | 0 | 0 | 1,460 |
| 2017-08-07 | R186 | 01/02/2018 | 9.00 | Put | Bond Future | 1,626.4300 | 1.6264 | 1,401.7600 | 1.4018 | (13.814) | 0 | 0 | 6,200 |
| 2017-08-07 | R186 | 01/02/2018 | 9.25 | Put | Bond Future | 1,112.0000 | 1.1120 | 941.9400 | 0.9419 | (15.293) | 0 | 0 | 820 |
| 2017-08-07 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 1,723.8300 | 1.7238 | 1,489.7300 | 1.4897 | (13.580) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.75 | Put | Bond Future | 2,312.8400 | 2.3128 | 2,027.0500 | 2.0271 | (12.357) | 0 | 0 | 820 |
| 2017-08-07 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 3,167.9600 | 3.1680 | 3,506.8700 | 3.5069 | 10.698 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 3,207.4900 | 3.2075 | 3,548.7500 | 3.5488 | 10.639 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 1,674.7200 | 1.6747 | 1,445.3500 | 1.4453 | (13.696) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.75 | Call | Bond Future | 2,362.5600 | 2.3626 | 2,647.4000 | 2.6474 | 12.056 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 1,699.1300 | 1.6991 | 1,467.4100 | 1.4674 | (13.638) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.92 | Call | Bond Future | 3,318.2400 | 3.3182 | 3,634.3900 | 3.6344 | 9.528 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.91 | Put | Bond Future | 2,532.1900 | 2.5322 | 2,267.0300 | 2.2670 | (10.472) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | | | Bond Future | 8.7913 | 114.1388 | 8.7004 | 114.7181 | (1.034) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.93 | Call | Bond Future | 3,354.1400 | 3.3541 | 3,672.2600 | 3.6723 | 9.484 | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.93 | Put | Bond Future | 2,477.5900 | 2.4776 | 2,216.3800 | 2.2164 | (10.543) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.92 | Put | Bond Future | 2,504.5800 | 2.5046 | 2,241.4000 | 2.2414 | (10.508) | 0 | 0 | 0 |
| 2017-08-07 | R186 | 03/05/2018 | 8.91 | Call | Bond Future | 3,282.9200 | 3.2829 | 3,597.0900 | 3.5971 | 9.570 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/08/2017 | | | Bond Future | 295.1268 | 295.1268 | 295.1268 | 295.1268 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | 305.15 | Put | Bond Future | 4,563.8500 | 4.5638 | 4,089.4500 | 4.0894 | (10.395) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | | | Bond Future | 300.5862 | 300.5862 | 301.0606 | 301.0606 | 0.158 | 0.0000 | 0.0000 | 2,350 |
| 2017-08-07 | R197 | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | 305.17 | Put | Bond Future | 4,583.8500 | 4.5838 | 4,109.4500 | 4.1094 | (10.349) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | 305.16 | Put | Bond Future | 4,573.8500 | 4.5738 | 4,099.4500 | 4.0994 | (10.372) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 2,530.7300 | 2.5307 | 2,048.0500 | 2.0481 | (19.073) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | | | Bond Future | 299.1493 | 299.1493 | 299.6319 | 299.6319 | 0.161 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 2,520.7300 | 2.5207 | 2,038.0500 | 2.0381 | (19.148) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 01/02/2018 | 301.66 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 2,510.7300 | 2.5107 | 2,028.0500 | 2.0281 | (19.225) | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.46 | Call | Bond Future | 464.3500 | 0.4644 | 949.6500 | 0.9497 | 104.512 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | | | Bond Future | 304.9244 | 304.9244 | 305.4097 | 305.4097 | 0.159 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.44 | Call | Bond Future | 484.3500 | 0.4844 | 969.6500 | 0.9697 | 100.196 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.45 | Call | Bond Future | 474.3500 | 0.4744 | 959.6500 | 0.9597 | 102.308 | 0 | 0 | 0 |
| 2017-08-07 | R197 | 03/05/2018 | 304.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/08/2017 | | | Bond Future | 237.1678 | 237.1678 | 237.1678 | 237.1678 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | 253.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | | | Bond Future | 242.4733 | 242.4733 | 242.4631 | 242.4631 | (0.004) | 0.0000 | 0.0000 | 28,504 |
| 2017-08-07 | R202 | 02/11/2017 | 253.89 | Put | Bond Future | 11,416.7000 | 11.4167 | 11,426.9000 | 11.4269 | 0.089 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | 253.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | 253.91 | Put | Bond Future | 11,436.7000 | 11.4367 | 11,446.9000 | 11.4469 | 0.089 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | 253.90 | Put | Bond Future | 11,426.7000 | 11.4267 | 11,436.9000 | 11.4369 | 0.089 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 02/11/2017 | 253.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 5,803.8200 | 5.8038 | 5,814.3300 | 5.8143 | 0.181 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | | | Bond Future | 243.2562 | 243.2562 | 243.2457 | 243.2457 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 5,823.8200 | 5.8238 | 5,834.3300 | 5.8343 | 0.180 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 5,813.8200 | 5.8138 | 5,824.3300 | 5.8243 | 0.181 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.48 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.47 | Call | Bond Future | 482.1200 | 0.4821 | 465.8600 | 0.4659 | (3.373) | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | | | Bond Future | 247.9521 | 247.9521 | 247.9359 | 247.9359 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.48 | Call | Bond Future | 472.1200 | 0.4721 | 455.8600 | 0.4559 | (3.444) | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.49 | Call | Bond Future | 462.1200 | 0.4621 | 445.8600 | 0.4459 | (3.519) | 0 | 0 | 0 |
| 2017-08-07 | R202 | 03/05/2018 | 247.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R203 | 03/08/2017 | | | Bond Future | 7.0000 | 103.3717 | 7.0000 | 103.3717 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R204 | 03/08/2017 | | | Bond Future | 7.1050 | 102.1838 | 7.1050 | 102.1838 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | 7.76 | Put | Bond Future | 0.3600 | 0.0004 | 0.1600 | 0.0002 | (55.556) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | | | Bond Future | 7.0556 | 104.0259 | 7.0076 | 104.0773 | (0.681) | 0.0000 | 0.0000 | 44,643 |
| 2017-08-07 | R204 | 02/11/2017 | 7.75 | Call | Bond Future | 738.5500 | 0.7386 | 789.7300 | 0.7897 | 6.930 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | 7.75 | Put | Bond Future | 0.4000 | 0.0004 | 0.1900 | 0.0002 | (52.500) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | 7.76 | Call | Bond Future | 749.0800 | 0.7491 | 800.2700 | 0.8003 | 6.834 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | 7.74 | Call | Bond Future | 728.0200 | 0.7280 | 779.1700 | 0.7792 | 7.026 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 02/11/2017 | 7.74 | Put | Bond Future | 0.4500 | 0.0005 | 0.2100 | 0.0002 | (53.333) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 361.8900 | 0.3619 | 398.4100 | 0.3984 | 10.091 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | | | Bond Future | 6.9467 | 101.8954 | 6.8845 | 101.9475 | (0.895) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 349.6800 | 0.3497 | 385.6100 | 0.3856 | 10.275 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 95.7600 | 0.0958 | 79.5500 | 0.0796 | (16.928) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 91.2600 | 0.0913 | 75.6400 | 0.0756 | (17.116) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 355.7700 | 0.3558 | 392.0000 | 0.3920 | 10.184 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 93.4900 | 0.0935 | 77.5800 | 0.0776 | (17.018) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.10 | Put | Bond Future | 80.8900 | 0.0809 | 66.4600 | 0.0665 | (17.839) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | | | Bond Future | 6.6725 | 103.8153 | 6.5878 | 103.8666 | (1.271) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.09 | Call | Bond Future | 334.1300 | 0.3341 | 370.7700 | 0.3708 | 10.966 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.09 | Put | Bond Future | 82.3200 | 0.0823 | 67.6800 | 0.0677 | (17.784) | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.10 | Call | Bond Future | 338.7200 | 0.3387 | 375.5700 | 0.3756 | 10.879 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.08 | Call | Bond Future | 329.5600 | 0.3296 | 365.9900 | 0.3660 | 11.054 | 0 | 0 | 0 |
| 2017-08-07 | R204 | 03/05/2018 | 7.08 | Put | Bond Future | 83.7700 | 0.0838 | 68.9200 | 0.0689 | (17.727) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/08/2017 | | | Bond Future | 7.3800 | 100.1805 | 7.3800 | 100.1805 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | 8.04 | Put | Bond Future | 16.4800 | 0.0165 | 8.4700 | 0.0085 | (48.604) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | 8.03 | Call | Bond Future | 1,252.0400 | 1.2520 | 1,420.9800 | 1.4210 | 13.493 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | | | Bond Future | 7.4028 | 101.9467 | 7.3135 | 102.1241 | (1.206) | 0.0000 | 0.0000 | 40,855 |
| 2017-08-07 | R207 | 02/11/2017 | 8.04 | Call | Bond Future | 1,270.5900 | 1.2706 | 1,439.9600 | 1.4400 | 13.330 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | 8.03 | Put | Bond Future | 17.4600 | 0.0175 | 9.0200 | 0.0090 | (48.339) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | 8.05 | Call | Bond Future | 1,289.2300 | 1.2892 | 1,458.9800 | 1.4590 | 13.167 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 02/11/2017 | 8.05 | Put | Bond Future | 15.6000 | 0.0156 | 7.9700 | 0.0080 | (48.910) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 280.1500 | 0.2802 | 216.4800 | 0.2165 | (22.727) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 648.0600 | 0.6481 | 763.7900 | 0.7638 | 17.858 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | | | Bond Future | 7.3955 | 100.1751 | 7.2940 | 100.3555 | (1.374) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 659.6800 | 0.6597 | 776.4400 | 0.7764 | 17.699 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 286.1800 | 0.2862 | 221.4800 | 0.2215 | (22.608) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 671.4000 | 0.6714 | 789.1900 | 0.7892 | 17.544 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 274.2200 | 0.2742 | 211.5800 | 0.2116 | (22.843) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.57 | Call | Bond Future | 681.2900 | 0.6813 | 792.7400 | 0.7927 | 16.359 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.56 | Put | Bond Future | 373.7300 | 0.3737 | 302.3000 | 0.3023 | (19.113) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | | | Bond Future | 7.3686 | 102.0626 | 7.2521 | 102.2447 | (1.581) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.58 | Call | Bond Future | 691.2500 | 0.6913 | 803.5100 | 0.8035 | 16.240 | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.58 | Put | Bond Future | 362.1500 | 0.3622 | 292.3800 | 0.2924 | (19.265) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.57 | Put | Bond Future | 367.7300 | 0.3677 | 297.1500 | 0.2971 | (19.193) | 0 | 0 | 0 |
| 2017-08-07 | R207 | 03/05/2018 | 7.56 | Call | Bond Future | 671.7500 | 0.6717 | 782.3500 | 0.7823 | 16.464 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/08/2017 | | | Bond Future | 7.5350 | 99.9228 | 7.5350 | 99.9228 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | 8.19 | Call | Bond Future | 1,821.0600 | 1.8211 | 2,053.2200 | 2.0532 | 12.749 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | 8.18 | Put | Bond Future | 49.4900 | 0.0495 | 29.4100 | 0.0294 | (40.574) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | | | Bond Future | 7.5721 | 98.2728 | 7.4856 | 98.5242 | (1.142) | 0.0000 | 0.0000 | 32,234 |
| 2017-08-07 | R208 | 02/11/2017 | 8.20 | Call | Bond Future | 1,847.2900 | 1.8473 | 2,080.2100 | 2.0802 | 12.609 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | 8.20 | Put | Bond Future | 45.0200 | 0.0450 | 26.5200 | 0.0265 | (41.093) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | 8.19 | Put | Bond Future | 47.1700 | 0.0472 | 27.9100 | 0.0279 | (40.831) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 02/11/2017 | 8.18 | Call | Bond Future | 1,794.9800 | 1.7950 | 2,026.3200 | 2.0263 | 12.888 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 439.1300 | 0.4391 | 351.1700 | 0.3512 | (20.031) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | | | Bond Future | 7.5872 | 100.0747 | 7.4932 | 100.3306 | (1.240) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 1,131.5100 | 1.1315 | 1,298.0700 | 1.2981 | 14.720 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 448.2100 | 0.4482 | 358.9100 | 0.3589 | (19.924) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 1,149.3400 | 1.1493 | 1,317.2400 | 1.3172 | 14.608 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 1,113.5600 | 1.1136 | 1,278.7800 | 1.2788 | 14.837 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 457.1800 | 0.4572 | 366.5400 | 0.3665 | (19.826) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.77 | Call | Bond Future | 1,119.4900 | 1.1195 | 1,273.6500 | 1.2736 | 13.771 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R208 | 03/05/2018 | | | Bond Future | 7.5837 | 98.5588 | 7.4813 | 98.8177 | (1.350) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.77 | Put | Bond Future | 650.4500 | 0.6505 | 545.6900 | 0.5457 | (16.106) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.78 | Call | Bond Future | 1,134.8000 | 1.1348 | 1,290.0900 | 1.2901 | 13.684 | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.79 | Put | Bond Future | 630.9900 | 0.6310 | 528.5000 | 0.5285 | (16.243) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.78 | Put | Bond Future | 640.6700 | 0.6407 | 537.0400 | 0.5370 | (16.175) | 0 | 0 | 0 |
| 2017-08-07 | R208 | 03/05/2018 | 7.79 | Call | Bond Future | 1,150.2000 | 1.1502 | 1,306.6300 | 1.3066 | 13.600 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/08/2017 | | | Bond Future | 9.5950 | 73.4169 | 9.5950 | 73.4169 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.54 | Call | Bond Future | 1,429.3600 | 1.4294 | 1,630.4800 | 1.6305 | 14.071 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.52 | Put | Bond Future | 2,490.4700 | 2.4905 | 2,171.1300 | 2.1711 | (12.822) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.00 | Put | Bond Future | 5,141.1200 | 5.1411 | 4,697.4700 | 4.6975 | (8.629) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 10.60 | Put | Bond Future | 282.4800 | 0.2825 | 215.1600 | 0.2152 | (23.832) | 0 | 0 | 1,300 |
| 2017-08-07 | R209 | 02/11/2017 | 9.75 | Call | Bond Future | 2,090.9300 | 2.0909 | 2,352.8200 | 2.3528 | 12.525 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 8.30 | Put | Bond Future | 10,125.9000 | 10.1259 | 9,618.3700 | 9.6184 | (5.012) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | | | Bond Future | 9.6876 | 71.3824 | 9.6098 | 71.8972 | (0.803) | 0.0000 | 0.0000 | 83,118 |
| 2017-08-07 | R209 | 02/11/2017 | 9.54 | Put | Bond Future | 2,411.2500 | 2.4113 | 2,097.6100 | 2.0976 | (13.007) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.52 | Call | Bond Future | 1,373.9500 | 1.3740 | 1,569.3700 | 1.5694 | 14.223 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 10.00 | Call | Bond Future | 3,064.6000 | 3.0646 | 3,395.0400 | 3.3950 | 10.782 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 10.00 | Put | Bond Future | 1,051.5700 | 1.0516 | 867.2500 | 0.8672 | (17.528) | 0 | 0 | 3,360 |
| 2017-08-07 | R209 | 02/11/2017 | 9.53 | Put | Bond Future | 2,450.6400 | 2.4506 | 2,134.1500 | 2.1341 | (12.915) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.00 | Call | Bond Future | 387.6400 | 0.3876 | 458.7500 | 0.4588 | 18.344 | 0 | 0 | 4,100 |
| 2017-08-07 | R209 | 02/11/2017 | 10.60 | Call | Bond Future | 5,925.6000 | 5.9256 | 6,373.0400 | 6.3730 | 7.551 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 02/11/2017 | 9.75 | Put | Bond Future | 1,681.7000 | 1.6817 | 1,428.8300 | 1.4288 | (15.037) | 0 | 0 | 6,500 |
| 2017-08-07 | R209 | 02/11/2017 | 8.30 | Call | Bond Future | 32.0100 | 0.0320 | 39.2400 | 0.0392 | 22.587 | 0 | 0 | 2,800 |
| 2017-08-07 | R209 | 02/11/2017 | 9.53 | Call | Bond Future | 1,401.4800 | 1.4015 | 1,599.7500 | 1.5997 | 14.147 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 2,556.4600 | 2.5565 | 2,810.5800 | 2.8106 | 9.940 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 2,744.9800 | 2.7450 | 2,470.8100 | 2.4708 | (9.988) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 2,524.3500 | 2.5244 | 2,776.3800 | 2.7764 | 9.984 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | | | Bond Future | 9.7487 | 72.6913 | 9.6686 | 73.2154 | (0.821) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 2,678.2100 | 2.6782 | 2,408.2200 | 2.4082 | (10.081) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 2,492.4600 | 2.4925 | 2,742.4000 | 2.7424 | 10.028 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 2,711.4400 | 2.7114 | 2,439.3600 | 2.4394 | (10.035) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.85 | Put | Bond Future | 3,129.7600 | 3.1298 | 2,871.8200 | 2.8718 | (8.242) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | | | Bond Future | 9.8059 | 70.9113 | 9.7237 | 71.4440 | (0.838) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.85 | Call | Bond Future | 3,412.9800 | 3.4130 | 3,687.7100 | 3.6877 | 8.050 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.86 | Call | Bond Future | 3,446.6700 | 3.4467 | 3,723.0600 | 3.7231 | 8.019 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.86 | Put | Bond Future | 3,099.4400 | 3.0994 | 2,843.1600 | 2.8432 | (8.269) | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.84 | Call | Bond Future | 3,379.4400 | 3.3794 | 3,652.5100 | 3.6525 | 8.080 | 0 | 0 | 0 |
| 2017-08-07 | R209 | 03/05/2018 | 9.84 | Put | Bond Future | 3,160.3200 | 3.1603 | 2,900.7200 | 2.9007 | (8.214) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/08/2017 | | | Bond Future | 184.7002 | 184.7002 | 184.7002 | 184.7002 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | 192.08 | Put | Bond Future | 6,348.5500 | 6.3486 | 5,838.2400 | 5.8382 | (8.038) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | | | Bond Future | 185.7315 | 185.7315 | 186.2418 | 186.2418 | 0.275 | 0.0000 | 0.0000 | 2,179 |
| 2017-08-07 | R210 | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | 192.07 | Put | Bond Future | 6,338.5500 | 6.3386 | 5,828.2400 | 5.8282 | (8.051) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 02/11/2017 | 192.09 | Put | Bond Future | 6,358.5500 | 6.3586 | 5,848.2400 | 5.8482 | (8.026) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | | | Bond Future | 189.1989 | 189.1989 | 189.7183 | 189.7183 | 0.275 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 3,161.0900 | 3.1611 | 2,641.6500 | 2.6417 | (16.432) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 3,181.0900 | 3.1811 | 2,661.6500 | 2.6617 | (16.329) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 3,171.0900 | 3.1711 | 2,651.6500 | 2.6517 | (16.380) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.44 | Put | Bond Future | 1,037.5100 | 1.0375 | 512.2200 | 0.5122 | (50.630) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | | | Bond Future | 190.4025 | 190.4025 | 190.9278 | 190.9278 | 0.276 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.46 | Put | Bond Future | 1,057.5100 | 1.0575 | 532.2200 | 0.5322 | (49.672) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.45 | Put | Bond Future | 1,047.5100 | 1.0475 | 522.2200 | 0.5222 | (50.147) | 0 | 0 | 0 |
| 2017-08-07 | R210 | 03/05/2018 | 191.44 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/08/2017 | | | Bond Future | 148.1783 | 148.1783 | 148.1783 | 148.1783 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | | | Bond Future | 151.0455 | 151.0455 | 151.2287 | 151.2287 | 0.121 | 0.0000 | 0.0000 | 3,812 |
| 2017-08-07 | R212 | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | 152.40 | Put | Bond Future | 1,354.4600 | 1.3545 | 1,171.3400 | 1.1713 | (13.520) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | 152.42 | Put | Bond Future | 1,374.4600 | 1.3745 | 1,191.3400 | 1.1913 | (13.323) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 02/11/2017 | 152.41 | Put | Bond Future | 1,364.4600 | 1.3645 | 1,181.3400 | 1.1813 | (13.421) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 2,904.4500 | 2.9044 | 2,718.2000 | 2.7182 | (6.413) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | | | Bond Future | 151.8056 | 151.8056 | 151.9918 | 151.9918 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 2,894.4500 | 2.8944 | 2,708.2000 | 2.7082 | (6.435) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 2,884.4500 | 2.8844 | 2,698.2000 | 2.6982 | (6.457) | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.30 | Call | Bond Future | 436.1200 | 0.4361 | 622.5700 | 0.6226 | 42.752 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | | | Bond Future | 154.7361 | 154.7361 | 154.9226 | 154.9226 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.28 | Call | Bond Future | 456.1200 | 0.4561 | 642.5700 | 0.6426 | 40.877 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.29 | Call | Bond Future | 446.1200 | 0.4461 | 632.5700 | 0.6326 | 41.794 | 0 | 0 | 0 |
| 2017-08-07 | R212 | 03/05/2018 | 154.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-08-07 | R213 | 03/08/2017 | | | Bond Future | 9.2500 | 85.8650 | 9.2500 | 85.8650 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | 9.36 | Put | Bond Future | 1,742.3700 | 1.7424 | 1,463.1800 | 1.4632 | (16.024) | 0 | 0 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | | | Bond Future | 9.3374 | 83.6923 | 9.2542 | 84.2428 | (0.890) | 0.0000 | 0.0000 | 62,970 |
| 2017-08-07 | R213 | 02/11/2017 | 9.35 | Call | Bond Future | 1,857.2600 | 1.8573 | 2,125.4000 | 2.1254 | 14.437 | 0 | 0 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | 9.35 | Put | Bond Future | 1,773.9900 | 1.7740 | 1,491.6000 | 1.4916 | (15.918) | 0 | 0 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | 9.36 | Call | Bond Future | 1,891.4400 | 1.8914 | 2,162.7800 | 2.1628 | 14.346 | 0 | 0 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | 9.34 | Call | Bond Future | 1,823.4300 | 1.8234 | 2,088.3600 | 2.0884 | 14.529 | 0 | 0 | 0 |
| 2017-08-07 | R213 | 02/11/2017 | 9.34 | Put | Bond Future | 1,806.0300 | 1.8060 | 1,520.4300 | 1.5204 | (15.814) | 0 | 0 | 0 |
| 2017-08-07 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 2,609.8900 | 2.6099 | 2,891.6800 | 2.8917 | 10.797 | 0 | 0 | 0 |
| 2017-08-07 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 2,510.3600 | 2.5104 | 2,229.4500 | 2.2294 | (11.190) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|--------|
| 2017-08-07 | R213 | 01/02/2018 | | | Bond Future | | 9.3999 | 85.2270 | 9.3140 | 85.7874 | 0.0000 | 0.0000 | 0 | |
| 2017-08-07 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 2,643.8800 | | 2.6439 | 2,927.9400 | 2.9279 | 10.744 | 0 | 0 | |
| 2017-08-07 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 2,448.4800 | | 2.4485 | 2,172.1200 | 2.1721 | (11.287) | 0 | 0 | |
| 2017-08-07 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 2,479.2700 | | 2.4793 | 2,200.6400 | 2.2006 | (11.238) | 0 | 0 | |
| 2017-08-07 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 2,576.1200 | | 2.5761 | 2,855.6300 | 2.8556 | 10.850 | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | 9.57 | Put | Bond Future | 2,820.6900 | | 2.8207 | 2,558.3700 | 2.5584 | (9.300) | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | 9.56 | Call | Bond Future | 3,523.0700 | | 3.5231 | 3,828.4400 | 3.8284 | 8.668 | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | | | Bond Future | 9.4542 | | 83.2829 | 9.3658 | 83.8524 | (0.936) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R213 | 03/05/2018 | 9.57 | Call | Bond Future | 3,558.0300 | | 3.5580 | 3,865.1900 | 3.8652 | 8.633 | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | 9.56 | Put | Bond Future | 2,849.0600 | | 2.8491 | 2,584.9500 | 2.5850 | (9.270) | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | 9.58 | Call | Bond Future | 3,593.1500 | | 3.5931 | 3,902.1000 | 3.9021 | 8.598 | 0 | 0 | |
| 2017-08-07 | R213 | 03/05/2018 | 9.58 | Put | Bond Future | 2,792.5600 | | 2.7926 | 2,532.0300 | 2.5320 | (9.329) | 0 | 0 | |
| 2017-08-07 | R214 | 03/08/2017 | | | Bond Future | 9.7800 | | 72.8328 | 9.7800 | 72.8328 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R214 | 02/11/2017 | 9.60 | Call | Bond Future | 1,194.0000 | | 1.1940 | 1,353.8100 | 1.3538 | 13.384 | 0 | 0 | |
| 2017-08-07 | R214 | 02/11/2017 | | | Bond Future | 9.8651 | | 70.7057 | 9.7925 | 71.2005 | (0.736) | 0.0000 | 0.0000 | 44,061 |
| 2017-08-07 | R214 | 02/11/2017 | 9.60 | Put | Bond Future | 3,028.6100 | | 3.0286 | 2,693.5500 | 2.6936 | (11.063) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 02/11/2017 | 9.58 | Call | Bond Future | 1,144.6100 | | 1.1446 | 1,299.3000 | 1.2993 | 13.515 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 02/11/2017 | 9.58 | Put | Bond Future | 3,120.8300 | | 3.1208 | 2,780.6500 | 2.7806 | (10.900) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 02/11/2017 | 9.59 | Put | Bond Future | 3,074.5000 | | 3.0745 | 2,736.8700 | 2.7369 | (10.982) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 02/11/2017 | 9.59 | Call | Bond Future | 1,169.1400 | | 1.1691 | 1,326.3800 | 1.3264 | 13.449 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 2,484.6900 | | 2.4847 | 2,712.8900 | 2.7129 | 9.184 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | | | Bond Future | 9.9298 | | 72.0022 | 9.8550 | 72.5060 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 2,420.4300 | | 2.4204 | 2,644.7100 | 2.6447 | 9.266 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 3,162.4100 | | 3.1624 | 2,882.9200 | 2.8829 | (8.838) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 3,090.5400 | | 3.0905 | 2,814.9700 | 2.8150 | (8.917) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 2,452.4500 | | 2.4525 | 2,678.6900 | 2.6787 | 9.225 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 3,126.3100 | | 3.1263 | 2,848.7800 | 2.8488 | (8.877) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.99 | Put | Bond Future | 3,408.6700 | | 3.4087 | 3,152.7000 | 3.1527 | (7.509) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | | | Bond Future | 9.9874 | | 70.0624 | 9.9106 | 70.5745 | (0.768) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.98 | Call | Bond Future | 3,393.2800 | | 3.3933 | 3,647.7800 | 3.6478 | 7.500 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.98 | Put | Bond Future | 3,442.0700 | | 3.4421 | 3,184.5200 | 3.1845 | (7.482) | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.99 | Call | Bond Future | 3,426.2400 | | 3.4262 | 3,682.3200 | 3.6823 | 7.474 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.97 | Call | Bond Future | 3,360.4700 | | 3.3605 | 3,613.3800 | 3.6134 | 7.526 | 0 | 0 | 0 |
| 2017-08-07 | R214 | 03/05/2018 | 9.97 | Put | Bond Future | 3,475.7300 | | 3.4757 | 3,216.5900 | 3.2166 | (7.456) | 0 | 0 | 0 |
| 2017-08-07 | R248 | 03/08/2017 | | | Bond Future | 9.8500 | | 93.2402 | 9.8500 | 93.2402 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | 9.65 | Call | Bond Future | 1,521.6500 | | 1.5216 | 1,718.5600 | 1.7186 | 12.941 | 0 | 0 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | 9.66 | Put | Bond Future | 3,989.7400 | | 3.9897 | 3,562.1600 | 3.5622 | (10.717) | 0 | 0 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | | | Bond Future | 9.9374 | | 90.3023 | 9.8646 | 90.9299 | (0.732) | 0.0000 | 0.0000 | 75,988 |
| 2017-08-07 | R248 | 02/11/2017 | 9.65 | Put | Bond Future | 4,048.3400 | | 4.0483 | 3,617.6100 | 3.6176 | (10.640) | 0 | 0 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | 9.66 | Call | Bond Future | 1,553.1100 | | 1.5531 | 1,753.1700 | 1.7532 | 12.881 | 0 | 0 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | 9.64 | Call | Bond Future | 1,490.5900 | | 1.4906 | 1,684.3600 | 1.6844 | 13.000 | 0 | 0 | 0 |
| 2017-08-07 | R248 | 02/11/2017 | 9.64 | Put | Bond Future | 4,107.5000 | | 4.1075 | 3,673.6300 | 3.6736 | (10.563) | 0 | 0 | 0 |
| 2017-08-07 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 4,068.7800 | | 4.0688 | 3,715.5600 | 3.7156 | (8.681) | 0 | 0 | 0 |
| 2017-08-07 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 3,135.6400 | | 3.1356 | 3,418.9300 | 3.4189 | 9.035 | 0 | 0 | 0 |
| 2017-08-07 | R248 | 01/02/2018 | | | Bond Future | 10.0046 | | 91.9582 | 9.9296 | 92.5971 | (0.749) | 0.0000 | 0.0000 | 170 |
| 2017-08-07 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 3,175.1100 | | 3.1751 | 3,460.8200 | 3.4608 | 8.998 | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-08-07 | R248 01/02/2018 | 9.89 | Put | Bond Future | 4,115.6100 | 4.1156 | 3,759.9700 | 3.7600 | (8.641) | 0 | 0 | 0 |
| 2017-08-07 | R248 01/02/2018 | 9.91 | Call | Bond Future | 3,214.8300 | 3.2148 | 3,502.9600 | 3.5030 | 8.963 | 0 | 0 | 0 |
| 2017-08-07 | R248 01/02/2018 | 9.91 | Put | Bond Future | 4,022.3600 | 4.0224 | 3,671.5600 | 3.6716 | (8.721) | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.06 | Call | Bond Future | 4,455.8700 | 4.4559 | 4,778.6300 | 4.7786 | 7.243 | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.05 | Put | Bond Future | 4,535.6800 | 4.5357 | 4,207.1200 | 4.2071 | (7.244) | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | | | Bond Future | 10.0646 | 89.2534 | 9.9875 | 89.9028 | (0.765) | 0.0000 | 0.0000 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.07 | Call | Bond Future | 4,498.4200 | 4.4984 | 4,823.1200 | 4.8231 | 7.218 | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.07 | Put | Bond Future | 4,452.9500 | 4.4530 | 4,128.2600 | 4.1283 | (7.292) | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.06 | Put | Bond Future | 4,494.1600 | 4.4942 | 4,167.5300 | 4.1675 | (7.268) | 0 | 0 | 0 |
| 2017-08-07 | R248 03/05/2018 | 10.05 | Call | Bond Future | 4,413.4900 | 4.4135 | 4,734.3200 | 4.7343 | 7.269 | 0 | 0 | 0 |

Total **990890**