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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2017 TO 05/10/2017

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2017-10-05 | 0403 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0457 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0703 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0757 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0804 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0807 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0857 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 0957 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 0986 | 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | | | Bond Future | 130.3731 | 130.3731 | 130.6308 | 130.6308 | 0.198 | 0.0000 | 0.0000 | 949 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.96 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.96 | Put | Bond Future | 2,586.9500 | 2.5869 | 2,329.1700 | 2.3292 | (9.965) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.98 | Put | Bond Future | 2,606.9500 | 2.6069 | 2,349.1700 | 2.3492 | (9.888) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 02/11/2017 | 132.97 | Put | Bond Future | 2,596.9500 | 2.5969 | 2,339.1700 | 2.3392 | (9.926) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.89 | Put | Bond Future | 2,414.6900 | 2.4147 | 2,152.8200 | 2.1528 | (10.845) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | | | Bond Future | 131.4753 | 131.4753 | 131.7372 | 131.7372 | 0.199 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.88 | Put | Bond Future | 2,404.6900 | 2.4047 | 2,142.8200 | 2.1428 | (10.890) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 01/02/2018 | 133.90 | Put | Bond Future | 2,424.6900 | 2.4247 | 2,162.8200 | 2.1628 | (10.800) | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.21 | Call | Bond Future | 759.8400 | 0.7598 | 1,027.3600 | 1.0274 | 35.207 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | | | Bond Future | 133.9698 | 133.9698 | 134.2374 | 134.2374 | 0.200 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.22 | Call | Bond Future | 749.8400 | 0.7498 | 1,017.3600 | 1.0174 | 35.677 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2025 | 03/05/2018 | 133.20 | Call | Bond Future | 769.8400 | 0.7698 | 1,037.3600 | 1.0374 | 34.750 | 0 | 0 | 0 |
| 2017-10-05 | 2029 | 02/11/2017 | | | Bond Future | 99.9366 | 99.9366 | 99.9329 | 99.9329 | (0.004) | 0.0000 | 0.0000 | 1,370 |
| 2017-10-05 | 2029 | 01/02/2018 | | | Bond Future | 101.8070 | 101.8070 | 101.8026 | 101.8026 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2029 | 03/05/2018 | | | Bond Future | 102.7215 | 102.7215 | 102.7176 | 102.7176 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.34 | Call | Bond Future | 1,029.7000 | 1.0297 | 792.9700 | 0.7930 | (22.990) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | | | Bond Future | 9.1879 | 93.5098 | 9.2227 | 93.2731 | 0.378 | 0.0000 | 0.0000 | 59,675 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.35 | Call | Bond Future | 1,096.8600 | 1.0969 | 860.1300 | 0.8601 | (21.583) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.36 | Call | Bond Future | 1,163.9400 | 1.1639 | 927.2100 | 0.9272 | (20.339) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 02/11/2017 | 9.36 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | | | Bond Future | 9.2449 | 91.2233 | 9.2809 | 90.9820 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.38 | Call | Bond Future | 901.0700 | 0.9011 | 659.8200 | 0.6598 | (26.774) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.38 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.39 | Call | Bond Future | 967.2700 | 0.9673 | 726.0200 | 0.7260 | (24.941) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.37 | Call | Bond Future | 834.8100 | 0.8348 | 593.5600 | 0.5936 | (28.899) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 01/02/2018 | 9.37 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | 9.51 | Call | Bond Future | 1,338.1400 | 1.3381 | 1,092.7200 | 1.0927 | (18.340) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | | | Bond Future | 9.3053 | 92.9191 | 9.3425 | 92.6737 | 0.400 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 2030 | 03/05/2018 | 9.49 | Call | Bond Future | 1,208.5700 | 1.2086 | 963.1500 | 0.9631 | (20.307) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | 9.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | 9.51 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | 9.50 | Call | Bond Future | 1,273.3900 | 1.2734 | 1,027.9700 | 1.0280 | (19.273) | 0 | 0 | 0 |
| 2017-10-05 | 2030 | 03/05/2018 | 9.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.49 | Put | Bond Future | 895.1900 | 0.8952 | 937.0500 | 0.9370 | 4.676 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.48 | Call | Bond Future | 1,364.2000 | 1.3642 | 1,265.5100 | 1.2655 | (7.234) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | | | Bond Future | 9.4197 | 91.7286 | 9.4392 | 91.5867 | 0.207 | 0.0000 | 0.0000 | 35,762 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.49 | Call | Bond Future | 1,405.1900 | 1.4052 | 1,305.1400 | 1.3051 | (7.120) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.48 | Put | Bond Future | 926.4700 | 0.9265 | 969.6900 | 0.9697 | 4.665 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.50 | Call | Bond Future | 1,446.8700 | 1.4469 | 1,345.4700 | 1.3455 | (7.008) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 02/11/2017 | 9.50 | Put | Bond Future | 864.6700 | 0.8647 | 905.1800 | 0.9052 | 4.685 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.20 | Call | Bond Future | 1,358.7300 | 1.3587 | 1,297.5000 | 1.2975 | (4.506) | 0 | 0 | 7,500 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.45 | Put | Bond Future | 2,372.3900 | 2.3724 | 2,436.7500 | 2.4368 | 2.713 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.40 | Put | Bond Future | 2,559.6600 | 2.5597 | 2,627.8000 | 2.6278 | 2.662 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.56 | Call | Bond Future | 2,553.0200 | 2.5530 | 2,464.5300 | 2.4645 | (3.466) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.55 | Put | Bond Future | 2,028.6600 | 2.0287 | 2,085.6800 | 2.0857 | 2.811 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | | | Bond Future | 9.4821 | 93.4143 | 9.5023 | 93.2695 | 0.213 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.30 | Put | Bond Future | 2,965.4500 | 2.9655 | 3,041.2900 | 3.0413 | 2.557 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.30 | Call | Bond Future | 1,644.9800 | 1.6450 | 1,576.0200 | 1.5760 | (4.192) | 0 | 0 | 7,800 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.57 | Call | Bond Future | 2,592.3600 | 2.5924 | 2,503.1600 | 2.5032 | (3.441) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.57 | Put | Bond Future | 1,964.7400 | 1.9647 | 2,020.3400 | 2.0203 | 2.830 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.20 | Put | Bond Future | 3,415.9700 | 3.4160 | 3,499.5400 | 3.4995 | 2.446 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.45 | Call | Bond Future | 2,141.5300 | 2.1415 | 2,061.0900 | 2.0611 | (3.756) | 0 | 0 | 750 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.40 | Call | Bond Future | 1,967.6500 | 1.9676 | 1,890.9900 | 1.8910 | (3.896) | 0 | 0 | 6,800 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.56 | Put | Bond Future | 1,996.5000 | 1.9965 | 2,052.8100 | 2.0528 | 2.820 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 01/02/2018 | 9.55 | Call | Bond Future | 2,514.0000 | 2.5140 | 2,426.2200 | 2.4262 | (3.492) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.70 | Call | Bond Future | 3,647.3100 | 3.6473 | 3,556.3000 | 3.5563 | (2.495) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.71 | Put | Bond Future | 2,523.9600 | 2.5240 | 2,579.5700 | 2.5796 | 2.203 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | | | Bond Future | 9.5440 | 90.9940 | 9.5648 | 90.8468 | 0.218 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.70 | Put | Bond Future | 2,553.6500 | 2.5537 | 2,609.7700 | 2.6098 | 2.198 | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.71 | Call | Bond Future | 3,687.0800 | 3.6871 | 3,595.5600 | 3.5956 | (2.482) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.72 | Call | Bond Future | 3,726.7900 | 3.7268 | 3,634.7600 | 3.6348 | (2.469) | 0 | 0 | 0 |
| 2017-10-05 | 2032 | 03/05/2018 | 9.72 | Put | Bond Future | 2,494.2800 | 2.4943 | 2,549.3800 | 2.5494 | 2.209 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.07 | Put | Bond Future | 4,925.9800 | 4.9260 | 4,998.9300 | 4.9989 | 1.481 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | | | Bond Future | 105.1440 | 105.1440 | 105.0711 | 105.0711 | (0.069) | 0.0000 | 0.0000 | 5,234 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.09 | Put | Bond Future | 4,945.9800 | 4.9460 | 5,018.9300 | 5.0189 | 1.475 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.08 | Put | Bond Future | 4,935.9800 | 4.9360 | 5,008.9300 | 5.0089 | 1.478 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 02/11/2017 | 110.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | 109.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | | | Bond Future | 107.1119 | 107.1119 | 107.0369 | 107.0369 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | 109.64 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | 109.64 | Put | Bond Future | 2,528.1100 | 2.5281 | 2,603.1400 | 2.6031 | 2.968 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | 109.66 | Put | Bond Future | 2,548.1100 | 2.5481 | 2,623.1400 | 2.6231 | 2.945 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 2033 | 01/02/2018 | 109.65 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 01/02/2018 | 109.65 | Put | Bond Future | 2,538.1100 | | 2.5381 | 2,613.1400 | 2.6131 | 2.956 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.71 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | | | Bond Future | 108.0574 | | 108.0574 | 107.9815 | 107.9815 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.70 | Call | Bond Future | 357.3900 | | 0.3574 | 281.5400 | 0.2815 | (21.223) | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.70 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.71 | Call | Bond Future | 347.3900 | | 0.3474 | 271.5400 | 0.2715 | (21.834) | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.69 | Call | Bond Future | 367.3900 | | 0.3674 | 291.5400 | 0.2915 | (20.646) | 0 | 0 | 0 |
| 2017-10-05 | 2033 | 03/05/2018 | 107.69 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.67 | Put | Bond Future | 1,525.1100 | | 1.5251 | 1,606.8500 | 1.6069 | 5.360 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | | | Bond Future | 9.7097 | | 91.8150 | 9.7342 | 91.6206 | 0.253 | 0.0000 | 0.0000 | 54,758 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.66 | Call | Bond Future | 1,173.0000 | | 1.1730 | 1,062.2400 | 1.0622 | (9.442) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.66 | Put | Bond Future | 1,568.3900 | | 1.5684 | 1,652.0200 | 1.6520 | 5.332 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.67 | Call | Bond Future | 1,209.5200 | | 1.2095 | 1,096.8700 | 1.0969 | (9.314) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.65 | Call | Bond Future | 1,137.0700 | | 1.1371 | 1,028.2100 | 1.0282 | (9.574) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 02/11/2017 | 9.65 | Put | Bond Future | 1,612.3800 | | 1.6124 | 1,697.9100 | 1.6979 | 5.305 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.82 | Put | Bond Future | 2,367.6700 | | 2.3677 | 2,449.9300 | 2.4499 | 3.474 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | | | Bond Future | 9.7722 | | 89.2470 | 9.7976 | 89.0488 | 0.259 | 0.0000 | 0.0000 | 160 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.82 | Call | Bond Future | 2,740.7200 | | 2.7407 | 2,624.7900 | 2.6248 | (4.230) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.81 | Put | Bond Future | 2,404.2600 | | 2.4043 | 2,487.4800 | 2.4875 | 3.461 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.83 | Call | Bond Future | 2,782.1000 | | 2.7821 | 2,665.2100 | 2.6652 | (4.202) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.83 | Put | Bond Future | 2,331.3000 | | 2.3313 | 2,412.6000 | 2.4126 | 3.487 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 01/02/2018 | 9.81 | Call | Bond Future | 2,699.4500 | | 2.6994 | 2,584.4800 | 2.5845 | (4.259) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.99 | Call | Bond Future | 4,144.8000 | | 4.1448 | 4,022.1300 | 4.0221 | (2.960) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.97 | Put | Bond Future | 3,044.3400 | | 3.0443 | 3,124.6100 | 3.1246 | 2.637 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | | | Bond Future | 9.8375 | | 90.9061 | 9.8636 | 90.7045 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.99 | Put | Bond Future | 2,977.5900 | | 2.9776 | 3,056.5000 | 3.0565 | 2.650 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.97 | Call | Bond Future | 4,059.8200 | | 4.0598 | 3,938.5100 | 3.9385 | (2.988) | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.98 | Put | Bond Future | 3,010.9500 | | 3.0110 | 3,090.5400 | 3.0905 | 2.643 | 0 | 0 | 0 |
| 2017-10-05 | 2037 | 03/05/2018 | 9.98 | Call | Bond Future | 4,102.3500 | | 4.1024 | 3,980.3600 | 3.9804 | (2.974) | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.80 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | | | Bond Future | 128.9146 | | 128.9146 | 128.9096 | 128.9096 | (0.004) | 0.0000 | 0.0000 | 19,719 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.81 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.82 | Put | Bond Future | 7,905.4200 | | 7.9054 | 7,910.3700 | 7.9104 | 0.063 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.80 | Put | Bond Future | 7,885.4200 | | 7.8854 | 7,890.3700 | 7.8904 | 0.063 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.81 | Put | Bond Future | 7,895.4200 | | 7.8954 | 7,900.3700 | 7.9004 | 0.063 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 02/11/2017 | 136.82 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.94 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.95 | Put | Bond Future | 7,127.6600 | | 7.1277 | 7,133.4500 | 7.1335 | 0.081 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | | | Bond Future | 129.8223 | | 129.8223 | 129.8166 | 129.8166 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.94 | Put | Bond Future | 7,117.6600 | | 7.1177 | 7,123.4500 | 7.1235 | 0.081 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.95 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.93 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 01/02/2018 | 136.93 | Put | Bond Future | 7,107.6600 | | 7.1077 | 7,113.4500 | 7.1135 | 0.081 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.28 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.27 | Call | Bond Future | 15.4700 | | 0.0155 | 10.2800 | 0.0103 | (33.549) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 2038 | 03/05/2018 | | | Bond Future | 132.2855 | 132.2855 | 132.2803 | 132.2803 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.28 | Call | Bond Future | 5.4700 | 0.0055 | 0.2800 | 0.0003 | (94.881) | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.27 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2038 | 03/05/2018 | 132.29 | Put | Bond Future | 4.5300 | 0.0045 | 9.7200 | 0.0097 | 114.570 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.67 | Put | Bond Future | 2,180.6900 | 2.1807 | 2,260.6000 | 2.2606 | 3.664 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | | | Bond Future | 9.8150 | 95.0772 | 9.8345 | 94.9128 | 0.199 | 0.0000 | 0.0000 | 17,446 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.66 | Call | Bond Future | 911.3600 | 0.9114 | 828.5900 | 0.8286 | (9.082) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.66 | Put | Bond Future | 2,235.6400 | 2.2356 | 2,317.2000 | 2.3172 | 3.648 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.67 | Call | Bond Future | 942.7500 | 0.9428 | 858.3300 | 0.8583 | (8.955) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.65 | Call | Bond Future | 880.5700 | 0.8806 | 799.4600 | 0.7995 | (9.211) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 02/11/2017 | 9.65 | Put | Bond Future | 2,291.3200 | 2.2913 | 2,374.5400 | 2.3745 | 3.632 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.89 | Call | Bond Future | 2,843.9900 | 2.8440 | 2,745.9300 | 2.7459 | (3.448) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | | | Bond Future | 9.8787 | 92.3189 | 9.8988 | 92.1513 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.87 | Call | Bond Future | 2,759.4500 | 2.7594 | 2,662.9900 | 2.6630 | (3.496) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.87 | Put | Bond Future | 2,831.9700 | 2.8320 | 2,903.0400 | 2.9030 | 2.510 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.88 | Put | Bond Future | 2,790.7400 | 2.7907 | 2,861.0100 | 2.8610 | 2.518 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.89 | Put | Bond Future | 2,749.7600 | 2.7498 | 2,819.2300 | 2.8192 | 2.526 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 01/02/2018 | 9.88 | Call | Bond Future | 2,801.6600 | 2.8017 | 2,704.4000 | 2.7044 | (3.472) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.08 | Put | Bond Future | 3,349.0900 | 3.3491 | 3,414.5300 | 3.4145 | 1.954 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | | | Bond Future | 9.9450 | 94.0350 | 9.9657 | 93.8647 | 0.208 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.07 | Call | Bond Future | 4,405.3600 | 4.4054 | 4,301.0200 | 4.3010 | (2.368) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.07 | Put | Bond Future | 3,385.1300 | 3.3851 | 3,451.1200 | 3.4511 | 1.949 | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.08 | Call | Bond Future | 4,450.1500 | 4.4501 | 4,345.2600 | 4.3453 | (2.357) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.06 | Call | Bond Future | 4,360.7700 | 4.3608 | 4,256.9900 | 4.2570 | (2.380) | 0 | 0 | 0 |
| 2017-10-05 | 2040 | 03/05/2018 | 10.06 | Put | Bond Future | 3,421.4800 | 3.4215 | 3,488.0300 | 3.4880 | 1.945 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.68 | Call | Bond Future | 1,001.3200 | 1.0013 | 897.6200 | 0.8976 | (10.356) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | | | Bond Future | 9.8142 | 92.3631 | 9.8387 | 92.1530 | 0.250 | 0.0000 | 0.0000 | 26,425 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.66 | Call | Bond Future | 936.4200 | 0.9364 | 836.8300 | 0.8368 | (10.635) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.66 | Put | Bond Future | 2,274.4600 | 2.2745 | 2,384.9500 | 2.3850 | 4.858 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.68 | Put | Bond Future | 2,163.8800 | 2.1639 | 2,270.2600 | 2.2703 | 4.916 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.67 | Call | Bond Future | 968.5100 | 0.9685 | 866.8700 | 0.8669 | (10.494) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 02/11/2017 | 9.67 | Put | Bond Future | 2,218.7400 | 2.2187 | 2,327.1800 | 2.3272 | 4.887 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.90 | Put | Bond Future | 2,747.8700 | 2.7479 | 2,838.4300 | 2.8384 | 3.296 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.89 | Call | Bond Future | 2,915.6200 | 2.9156 | 2,792.9800 | 2.7930 | (4.206) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | | | Bond Future | 9.8750 | 89.6801 | 9.9003 | 89.4659 | 0.257 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.90 | Call | Bond Future | 2,959.1300 | 2.9591 | 2,835.4800 | 2.8355 | (4.179) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.89 | Put | Bond Future | 2,788.8000 | 2.7888 | 2,880.3700 | 2.8804 | 3.283 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.91 | Call | Bond Future | 3,003.1700 | 3.0032 | 2,878.5100 | 2.8785 | (4.151) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 01/02/2018 | 9.91 | Put | Bond Future | 2,707.6200 | 2.7076 | 2,797.1700 | 2.7972 | 3.307 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | 10.10 | Call | Bond Future | 4,655.2400 | 4.6552 | 4,521.5900 | 4.5216 | (2.871) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | 10.09 | Put | Bond Future | 3,354.4600 | 3.3545 | 3,439.3400 | 3.4393 | 2.530 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | | | Bond Future | 9.9383 | 91.3471 | 9.9644 | 91.1293 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | 10.11 | Call | Bond Future | 4,701.1900 | 4.7012 | 4,566.8500 | 4.5669 | (2.858) | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | 10.11 | Put | Bond Future | 3,282.9700 | 3.2830 | 3,366.4600 | 3.3665 | 2.543 | 0 | 0 | 0 |
| 2017-10-05 | 2044 | 03/05/2018 | 10.10 | Put | Bond Future | 3,318.5600 | 3.3186 | 3,402.7400 | 3.4027 | 2.537 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 2044 | 03/05/2018 | 10.09 | Call | Bond Future | 4,609.4800 | 4.6095 | 4,476.5300 | 4.4765 | (2.884) | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.30 | Put | Bond Future | 12,736.7700 | 12.7368 | 12,741.0000 | 12.7410 | 0.033 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | | | Bond Future | 123.5632 | 123.5632 | 123.5590 | 123.5590 | (0.003) | 0.0000 | 0.0000 | 21,292 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.32 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.32 | Put | Bond Future | 12,756.7700 | 12.7568 | 12,761.0000 | 12.7610 | 0.033 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 02/11/2017 | 136.31 | Put | Bond Future | 12,746.7700 | 12.7468 | 12,751.0000 | 12.7510 | 0.033 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.92 | Put | Bond Future | 7,044.2700 | 7.0443 | 7,049.2800 | 7.0493 | 0.071 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | | | Bond Future | 125.8757 | 125.8757 | 125.8707 | 125.8707 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.91 | Put | Bond Future | 7,034.2700 | 7.0343 | 7,039.2800 | 7.0393 | 0.071 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.92 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 01/02/2018 | 132.90 | Put | Bond Future | 7,024.2700 | 7.0243 | 7,029.2800 | 7.0293 | 0.071 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | | | Bond Future | 126.6659 | 126.6659 | 126.6614 | 126.6614 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.93 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.93 | Put | Bond Future | 1,264.0500 | 1.2641 | 1,268.6000 | 1.2686 | 0.360 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.95 | Put | Bond Future | 1,284.0500 | 1.2841 | 1,288.6000 | 1.2886 | 0.354 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.94 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2046 | 03/05/2018 | 127.94 | Put | Bond Future | 1,274.0500 | 1.2741 | 1,278.6000 | 1.2786 | 0.357 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.66 | Put | Bond Future | 12,227.1600 | 12.2272 | 12,231.8600 | 12.2319 | 0.038 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.67 | Put | Bond Future | 12,237.1600 | 12.2372 | 12,241.8600 | 12.2419 | 0.038 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | | | Bond Future | 132.4328 | 132.4328 | 132.4281 | 132.4281 | (0.004) | 0.0000 | 0.0000 | 22,612 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 02/11/2017 | 144.65 | Put | Bond Future | 12,217.1600 | 12.2172 | 12,221.8600 | 12.2219 | 0.038 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.24 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.23 | Put | Bond Future | 6,991.8800 | 6.9919 | 6,997.5100 | 6.9975 | 0.081 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | | | Bond Future | 133.2381 | 133.2381 | 133.2325 | 133.2325 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.25 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.25 | Put | Bond Future | 7,011.8800 | 7.0119 | 7,017.5100 | 7.0175 | 0.080 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.24 | Put | Bond Future | 7,001.8800 | 7.0019 | 7,007.5100 | 7.0075 | 0.080 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 01/02/2018 | 140.23 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.62 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.61 | Call | Bond Future | 156.0200 | 0.1560 | 150.9300 | 0.1509 | (3.262) | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | | | Bond Future | 135.7660 | 135.7660 | 135.7609 | 135.7609 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.62 | Call | Bond Future | 146.0200 | 0.1460 | 140.9300 | 0.1409 | (3.486) | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.63 | Call | Bond Future | 136.0200 | 0.1360 | 130.9300 | 0.1309 | (3.742) | 0 | 0 | 0 |
| 2017-10-05 | 2050 | 03/05/2018 | 135.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL37 | 02/11/2017 | | | Index Future | 557.2740 | 557.2740 | 556.4340 | 556.4340 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL37 | 01/02/2018 | | | Index Future | 567.5150 | 567.5150 | 566.6580 | 566.6580 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL37 | 03/05/2018 | | | Index Future | 578.0670 | 578.0670 | 577.1960 | 577.1960 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL7T | 02/11/2017 | | | Index Future | 641.8230 | 641.8230 | 640.7140 | 640.7140 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL7T | 01/02/2018 | | | Index Future | 653.6180 | 653.6180 | 652.4860 | 652.4860 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | AL7T | 03/05/2018 | | | Index Future | 665.7700 | 665.7700 | 664.6200 | 664.6200 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | ALBI | 02/11/2017 | | | Index Future | 577.0500 | 577.0500 | 575.9300 | 575.9300 | (0.194) | 0.0000 | 0.0000 | 776 |
| 2017-10-05 | ALBI | 01/02/2018 | | | Index Future | 587.6540 | 587.6540 | 586.5120 | 586.5120 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | ALBI | 03/05/2018 | | | Index Future | 598.5800 | 598.5800 | 597.4190 | 597.4190 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C118 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C197 | 07/12/2023 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C204 | 21/12/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | CES1 | 20/04/2018 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | | | Bond Future | 127.5916 | 127.5916 | 127.5891 | 127.5891 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.87 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.87 | Put | Bond Future | 6,278.4200 | 6.2784 | 6,280.8600 | 6.2809 | 0.039 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.89 | Put | Bond Future | 6,298.4200 | 6.2984 | 6,300.8600 | 6.3009 | 0.039 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 02/11/2017 | 133.88 | Put | Bond Future | 6,288.4200 | 6.2884 | 6,290.8600 | 6.2909 | 0.039 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.31 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | EL28 | 01/02/2018 | | | Bond Future | 129.9796 | | 129.9763 | | (0.003) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.29 | Put | Bond Future | 2,310.3800 | 2.3104 | 2,313.7100 | 2.3137 | 0.144 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.31 | Put | Bond Future | 2,330.3800 | 2.3304 | 2,333.7100 | 2.3337 | 0.143 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 01/02/2018 | 132.30 | Put | Bond Future | 2,320.3800 | 2.3204 | 2,323.7100 | 2.3237 | 0.144 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.20 | Put | Bond Future | 754.2600 | 0.7543 | 756.9200 | 0.7569 | 0.353 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | | | Bond Future | 132.4457 | 132.4457 | 132.4431 | | (0.002) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.19 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.19 | Put | Bond Future | 744.2600 | 0.7443 | 746.9200 | 0.7469 | 0.357 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.18 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | EL28 | 03/05/2018 | 133.18 | Put | Bond Future | 734.2600 | 0.7343 | 736.9200 | 0.7369 | 0.362 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.66 | Put | Bond Future | 662.9200 | 0.6629 | 840.8200 | 0.8408 | 26.836 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | | | Bond Future | 10.7678 | 76.4846 | 10.7970 | 76.3067 | 0.271 | 0.0000 | 0.0000 | 9,466 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.68 | Put | Bond Future | 539.2800 | 0.5393 | 717.1800 | 0.7172 | 32.988 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.67 | Put | Bond Future | 601.0600 | 0.6011 | 778.9600 | 0.7790 | 29.598 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 02/11/2017 | 10.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 10.99 | Call | Bond Future | 696.6400 | 0.6966 | 515.2000 | 0.5152 | (26.045) | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | | | Bond Future | 10.8733 | 77.8901 | 10.9035 | 77.7087 | 0.278 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 11.00 | Call | Bond Future | 755.8700 | 0.7559 | 574.4300 | 0.5744 | (24.004) | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 10.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 11.01 | Call | Bond Future | 815.0200 | 0.8150 | 633.5800 | 0.6336 | (22.262) | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 01/02/2018 | 11.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.22 | Call | Bond Future | 1,418.7000 | 1.4187 | 1,234.2400 | 1.2342 | (13.002) | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | | | Bond Future | 10.9766 | 75.5467 | 11.0079 | 75.3623 | 0.285 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.20 | Call | Bond Future | 1,303.6300 | 1.3036 | 1,119.1700 | 1.1192 | (14.150) | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | ES33 | 03/05/2018 | 11.21 | Call | Bond Future | 1,361.2000 | 1.3612 | 1,176.7400 | 1.1767 | (13.551) | 0 | 0 | 0 |
| 2017-10-05 | ES42 | 02/11/2017 | | | Bond Future | 11.0165 | 79.1106 | 11.0406 | 78.9446 | 0.219 | 0.0000 | 0.0000 | 7,957 |
| 2017-10-05 | ES42 | 01/02/2018 | | | Bond Future | 11.1184 | 80.5644 | 11.1435 | 80.3951 | 0.225 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | ES42 | 03/05/2018 | | | Bond Future | 11.2234 | 77.8009 | 11.2493 | 77.6288 | 0.231 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.45 | Call | GOVI | 32,340.0000 | 3.2340 | 20,670.0000 | 2.0670 | (36.085) | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.44 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | | | GOVI | 575.6840 | 575.6840 | 574.5170 | 574.5170 | (0.203) | 0.0000 | 0.0000 | 672 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.46 | Call | GOVI | 32,240.0000 | 3.2240 | 20,570.0000 | 2.0570 | (36.197) | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.46 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.45 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 02/11/2017 | 572.44 | Call | GOVI | 32,440.0000 | 3.2440 | 20,770.0000 | 2.0770 | (35.974) | 0 | 0 | 0 |
| 2017-10-05 | GOVI | 01/02/2018 | 581.04 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|---|
| 2017-10-05 | GOVI | 01/02/2018 | | | GOVI | 586.2630 | | 586.2630 | 585.0730 | 585.0730 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | GOVI | 01/02/2018 | 581.03 | Call | GOVI | 52,330.0000 | 5.2330 | 40,430.0000 | 4.0430 | (22.740) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 01/02/2018 | 581.03 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 01/02/2018 | 581.04 | Call | GOVI | 52,230.0000 | 5.2230 | 40,330.0000 | 4.0330 | (22.784) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 01/02/2018 | 581.02 | Call | GOVI | 52,430.0000 | 5.2430 | 40,530.0000 | 4.0530 | (22.697) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 01/02/2018 | 581.02 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.27 | Call | GOVI | 68,930.0000 | 6.8930 | 56,840.0000 | 5.6840 | (17.540) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.29 | Call | GOVI | 68,730.0000 | 6.8730 | 56,640.0000 | 5.6640 | (17.591) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | | | GOVI | 597.1630 | 597.1630 | 595.9540 | 595.9540 | (0.202) | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.29 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.28 | Call | GOVI | 68,830.0000 | 6.8830 | 56,740.0000 | 5.6740 | (17.565) | 0 | 0 | 0 | |
| 2017-10-05 | GOVI | 03/05/2018 | 590.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2017-10-05 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IGOV | 02/11/2017 | | | Index Future | 250.8300 | 250.8300 | 250.8580 | 250.8580 | 0.011 | 0.0000 | 0.0000 | 1,167 | |
| 2017-10-05 | IGOV | 01/02/2018 | | | Index Future | 255.5240 | 255.5240 | 255.5520 | 255.5520 | 0.011 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IGOV | 03/05/2018 | | | Index Future | 260.3720 | 260.3720 | 260.4020 | 260.4020 | 0.012 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | ILBI | 02/11/2017 | | | Index Future | 709.6650 | 709.6650 | 709.6650 | 709.6650 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS01 | 21/12/2017 | | | Interest Rate Swap | 99.7596 | 99.7596 | 99.7596 | 99.7596 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS01 | 15/03/2018 | | | Interest Rate Swap | 99.6740 | 99.6740 | 99.6773 | 99.6773 | 0.003 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS01 | 21/06/2018 | | | Interest Rate Swap | 99.7807 | 99.7807 | 99.7885 | 99.7885 | 0.008 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS01 | 20/09/2018 | | | Interest Rate Swap | 99.8864 | 99.8864 | 99.8973 | 99.8973 | 0.011 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS01 | 20/12/2018 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 18/12/2017 | | | Interest Rate Swap | 99.7970 | 99.7970 | 99.7970 | 99.7970 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 16/03/2018 | | | Interest Rate Swap | 98.9587 | 98.9587 | 98.9620 | 98.9620 | 0.003 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 15/06/2018 | | | Interest Rate Swap | 98.4738 | 98.4738 | 98.4819 | 98.4819 | 0.008 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 21/09/2018 | | | Interest Rate Swap | 98.3542 | 98.3542 | 98.3650 | 98.3650 | 0.011 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 21/12/2018 | | | Interest Rate Swap | 98.6900 | 98.6900 | 98.7100 | 98.7100 | 0.020 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 15/03/2019 | | | Interest Rate Swap | 99.0537 | 99.0537 | 99.0695 | 99.0695 | 0.016 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 21/06/2019 | | | Interest Rate Swap | 99.3996 | 99.3996 | 99.4210 | 99.4210 | 0.022 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 20/09/2019 | | | Interest Rate Swap | 99.7746 | 99.7746 | 99.8001 | 99.8001 | 0.026 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS02 | 20/12/2019 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.8732 | 95.8732 | 95.9353 | 95.9353 | 0.065 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 16/03/2021 | | | Interest Rate Swap | 95.0858 | 95.0858 | 95.1578 | 95.1578 | 0.076 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 15/06/2021 | | | Interest Rate Swap | 94.2660 | 94.2660 | 94.3482 | 94.3482 | 0.087 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 21/09/2021 | | | Interest Rate Swap | 94.4244 | 94.4244 | 94.5155 | 94.5155 | 0.096 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 21/12/2021 | | | Interest Rate Swap | 96.6101 | 96.6101 | 96.7064 | 96.7064 | 0.100 | 0.0000 | 0.0000 | 51 | |
| 2017-10-05 | IS05 | 15/03/2022 | | | Interest Rate Swap | 96.7447 | 96.7447 | 96.8449 | 96.8449 | 0.104 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 21/06/2022 | | | Interest Rate Swap | 97.9309 | 97.9309 | 98.0346 | 98.0346 | 0.106 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 20/09/2022 | | | Interest Rate Swap | 100.1363 | 100.1363 | 100.2440 | 100.2440 | 0.108 | 0.0000 | 0.0000 | 0 | |
| 2017-10-05 | IS05 | 20/12/2022 | | | Interest Rate Swap | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | IS10 | 17/12/2025 | | | Interest Rate Swap | 94.8538 | 94.8538 | 95.0372 | 95.0372 | 0.193 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 16/03/2026 | | | Interest Rate Swap | 91.8763 | 91.8763 | 92.0667 | 92.0667 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 15/06/2026 | | | Interest Rate Swap | 90.6350 | 90.6350 | 90.8321 | 90.8321 | 0.217 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 21/09/2026 | | | Interest Rate Swap | 92.8031 | 92.8031 | 93.0031 | 93.0031 | 0.216 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 21/12/2026 | | | Interest Rate Swap | 96.5939 | 96.5939 | 96.7934 | 96.7934 | 0.207 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 15/03/2027 | | | Interest Rate Swap | 95.1766 | 95.1766 | 95.3810 | 95.3810 | 0.215 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 21/06/2027 | | | Interest Rate Swap | 97.2498 | 97.2498 | 97.4550 | 97.4550 | 0.211 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 20/09/2027 | | | Interest Rate Swap | 100.9823 | 100.9823 | 101.1861 | 101.1861 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | IS10 | 20/12/2027 | | | Interest Rate Swap | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | J204 | 21/12/2018 | | | Interest Rate Swap | 8.9620 | 0.0958 | 8.9620 | 0.0958 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 18/10/2017 | | | Jibar Tradeable Future | 7.0200 | 92.9800 | 7.0200 | 92.9800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 15/11/2017 | | | Jibar Tradeable Future | 7.0000 | 93.0000 | 7.0000 | 93.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 20/12/2017 | | | Jibar Tradeable Future | 6.9000 | 93.1000 | 6.9000 | 93.1000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 17/01/2018 | | | Jibar Tradeable Future | 6.8600 | 93.1400 | 6.8600 | 93.1400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 21/02/2018 | | | Jibar Tradeable Future | 6.7900 | 93.2100 | 6.7900 | 93.2100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 20/03/2018 | | | Jibar Tradeable Future | 6.7500 | 93.2500 | 6.7500 | 93.2500 | 0.000 | 0.0000 | 0.0000 | 2,500 |
| 2017-10-05 | JBAF | 18/04/2018 | | | Jibar Tradeable Future | 6.7000 | 93.3000 | 6.7000 | 93.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 20/06/2018 | | | Jibar Tradeable Future | 6.6700 | 93.3300 | 6.6700 | 93.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 19/09/2018 | | | Jibar Tradeable Future | 6.6700 | 93.3300 | 6.6700 | 93.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 19/10/2018 | | | Jibar Tradeable Future | 8.3000 | 91.7000 | 8.3000 | 91.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 19/12/2018 | | | Jibar Tradeable Future | 6.6900 | 93.3100 | 6.6900 | 93.3100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 20/03/2019 | | | Jibar Tradeable Future | 6.7300 | 93.2700 | 6.7300 | 93.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | JBAF | 19/06/2019 | | | Jibar Tradeable Future | 6.8000 | 93.2000 | 6.8000 | 93.2000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | 8.56 | Call | Bond Future | 2,487.4900 | 2.4875 | 2,319.6700 | 2.3197 | (6.747) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | | | Bond Future | 7.9667 | 100.5142 | 8.0070 | 100.3435 | 0.506 | 0.0000 | 0.0000 | 58,432 |
| 2017-10-05 | R023 | 02/11/2017 | 8.56 | Put | Bond Future | 9.7700 | 0.0098 | 12.6600 | 0.0127 | 29.580 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | 8.58 | Put | Bond Future | 8.1800 | 0.0082 | 10.6200 | 0.0106 | 29.829 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | 8.57 | Call | Bond Future | 2,527.7700 | 2.5278 | 2,359.7200 | 2.3597 | (6.648) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | 8.57 | Put | Bond Future | 8.9500 | 0.0090 | 11.6100 | 0.0116 | 29.721 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 02/11/2017 | 8.58 | Call | Bond Future | 2,568.0900 | 2.5681 | 2,399.8200 | 2.3998 | (6.552) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.33 | Put | Bond Future | 525.4900 | 0.5255 | 576.4900 | 0.5765 | 9.705 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | | | Bond Future | 8.0026 | 102.3613 | 8.0454 | 102.1872 | 0.535 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.32 | Call | Bond Future | 1,818.9100 | 1.8189 | 1,696.7000 | 1.6967 | (6.719) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.32 | Put | Bond Future | 537.3300 | 0.5373 | 589.2300 | 0.5892 | 9.659 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.33 | Call | Bond Future | 1,847.1200 | 1.8471 | 1,724.0100 | 1.7240 | (6.665) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.31 | Call | Bond Future | 1,791.1000 | 1.7911 | 1,669.8100 | 1.6698 | (6.772) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 01/02/2018 | 8.31 | Put | Bond Future | 549.5900 | 0.5496 | 602.4100 | 0.6024 | 9.611 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | 8.27 | Call | Bond Future | 1,856.9300 | 1.8569 | 1,746.6900 | 1.7467 | (5.937) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | | | Bond Future | 8.0302 | 100.3346 | 8.0756 | 100.1576 | 0.565 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | 8.27 | Put | Bond Future | 926.5400 | 0.9265 | 993.2700 | 0.9933 | 7.202 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R023 | 03/05/2018 | 8.28 | Call | Bond Future | 1,881.1300 | 1.8811 | 1,770.1200 | 1.7701 | (5.901) | 0 | 0 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | 8.29 | Put | Bond Future | 898.2600 | 0.8983 | 963.4600 | 0.9635 | 7.258 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | 8.28 | Put | Bond Future | 912.1700 | 0.9122 | 978.1300 | 0.9781 | 7.231 | 0 | 0 | 0 |
| 2017-10-05 | R023 | 03/05/2018 | 8.29 | Call | Bond Future | 1,905.7700 | 1.9058 | 1,794.0000 | 1.7940 | (5.865) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | 9.61 | Put | Bond Future | 0.0000 | 0.0000 | 82.1100 | 0.0821 | 100.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | | | Bond Future | 9.5958 | 95.6139 | 9.6203 | 95.4184 | 0.256 | 0.0000 | 0.0000 | 40,190 |
| 2017-10-05 | R035 | 02/11/2017 | 9.60 | Call | Bond Future | 33.6000 | 0.0336 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | 9.60 | Put | Bond Future | 0.0000 | 0.0000 | 161.8500 | 0.1618 | 100.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | 9.61 | Call | Bond Future | 113.3400 | 0.1133 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | 9.59 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 02/11/2017 | 9.59 | Put | Bond Future | 46.2400 | 0.0462 | 241.6900 | 0.2417 | 422.686 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.75 | Call | Bond Future | 689.8600 | 0.6899 | 490.5300 | 0.4905 | (28.894) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | | | Bond Future | 9.6619 | 97.3709 | 9.6872 | 97.1716 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.73 | Call | Bond Future | 533.9600 | 0.5340 | 334.6300 | 0.3346 | (37.331) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 01/02/2018 | 9.74 | Call | Bond Future | 611.9600 | 0.6120 | 412.6300 | 0.4126 | (32.572) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | | | Bond Future | 9.7236 | 94.6810 | 9.7497 | 94.4784 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.90 | Call | Bond Future | 1,355.9000 | 1.3559 | 1,153.2600 | 1.1533 | (14.945) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.91 | Call | Bond Future | 1,431.8600 | 1.4319 | 1,229.2200 | 1.2292 | (14.152) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.89 | Call | Bond Future | 1,279.8500 | 1.2798 | 1,077.2100 | 1.0772 | (15.833) | 0 | 0 | 0 |
| 2017-10-05 | R035 | 03/05/2018 | 9.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.89 | Put | Bond Future | 349.7700 | 0.3498 | 384.9500 | 0.3849 | 10.058 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.88 | Call | Bond Future | 2,085.0000 | 2.0850 | 1,921.8400 | 1.9218 | (7.825) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.75 | Put | Bond Future | 620.8300 | 0.6208 | 679.2400 | 0.6792 | 9.408 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | | | Bond Future | 8.6209 | 115.6700 | 8.6507 | 115.4702 | 0.346 | 8.6516 | 8.6516 | 133,379 |
| 2017-10-05 | R186 | 02/11/2017 | 8.75 | Call | Bond Future | 1,482.1900 | 1.4822 | 1,340.8300 | 1.3408 | (9.537) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.89 | Call | Bond Future | 2,135.0500 | 2.1350 | 1,970.4600 | 1.9705 | (7.709) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.88 | Put | Bond Future | 365.3700 | 0.3654 | 401.9800 | 0.4020 | 10.020 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.90 | Call | Bond Future | 2,185.6800 | 2.1857 | 2,019.7100 | 2.0197 | (7.594) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.90 | Put | Bond Future | 334.8000 | 0.3348 | 368.6000 | 0.3686 | 10.096 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.60 | Call | Bond Future | 916.7800 | 0.9168 | 806.8200 | 0.8068 | (11.994) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 8.60 | Put | Bond Future | 1,056.8300 | 1.0568 | 1,146.6400 | 1.1466 | 8.498 | 0 | 0 | 3,750 |
| 2017-10-05 | R186 | 02/11/2017 | 9.00 | Call | Bond Future | 2,715.4400 | 2.7154 | 2,537.6200 | 2.5376 | (6.548) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 02/11/2017 | 9.00 | Put | Bond Future | 211.3900 | 0.2114 | 233.3400 | 0.2333 | 10.384 | 0 | 0 | 5,000 |
| 2017-10-05 | R186 | 01/02/2018 | 9.00 | Call | Bond Future | 3,186.6600 | 3.1867 | 3,042.7200 | 3.0427 | (4.517) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 9.25 | Call | Bond Future | 4,350.0000 | 4.3500 | 4,185.7300 | 4.1857 | (3.776) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.50 | Put | Bond Future | 2,508.2700 | 2.5083 | 2,621.7300 | 2.6217 | 4.523 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.96 | Call | Bond Future | 3,014.9100 | 3.0149 | 2,874.7200 | 2.8747 | (4.650) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | | | Bond Future | 8.6707 | 112.4958 | 8.7019 | 112.2920 | 0.359 | 0.0000 | 0.0000 | 198 |
| 2017-10-05 | R186 | 01/02/2018 | 7.75 | Put | Bond Future | 6,444.3100 | 6.4443 | 6,626.8200 | 6.6268 | 2.832 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 7.75 | Call | Bond Future | 195.2500 | 0.1952 | 173.9600 | 0.1740 | (10.904) | 0 | 0 | 1,460 |
| 2017-10-05 | R186 | 01/02/2018 | 8.50 | Call | Bond Future | 1,383.4400 | 1.3834 | 1,293.1000 | 1.2931 | (6.530) | 0 | 0 | 1,460 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R186 | 01/02/2018 | 9.00 | Put | Bond Future | 1,058.3200 | 1.0583 | 1,118.1800 | 1.1182 | 5.656 | 0 | 0 | 6,200 |
| 2017-10-05 | R186 | 01/02/2018 | 8.75 | Put | Bond Future | 1,670.0000 | 1.6700 | 1,755.1600 | 1.7552 | 5.099 | 0 | 0 | 820 |
| 2017-10-05 | R186 | 01/02/2018 | 9.25 | Put | Bond Future | 641.8600 | 0.6419 | 681.3900 | 0.6814 | 6.159 | 0 | 0 | 820 |
| 2017-10-05 | R186 | 01/02/2018 | 8.97 | Call | Bond Future | 3,057.3200 | 3.0573 | 2,916.1900 | 2.9162 | (4.616) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.96 | Put | Bond Future | 1,142.2000 | 1.1422 | 1,205.8100 | 1.2058 | 5.569 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.75 | Call | Bond Future | 2,187.5800 | 2.1876 | 2,068.9400 | 2.0689 | (5.423) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.97 | Put | Bond Future | 1,120.6300 | 1.1206 | 1,183.3000 | 1.1833 | 5.592 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.98 | Call | Bond Future | 3,100.2500 | 3.1002 | 2,958.1700 | 2.9582 | (4.583) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 01/02/2018 | 8.98 | Put | Bond Future | 1,099.6200 | 1.0996 | 1,161.3400 | 1.1613 | 5.613 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.91 | Put | Bond Future | 2,033.8300 | 2.0338 | 2,115.1100 | 2.1151 | 3.996 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.92 | Call | Bond Future | 3,270.0500 | 3.2700 | 3,143.4900 | 3.1435 | (3.870) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | | | Bond Future | 8.7209 | 114.5871 | 8.7534 | 114.3800 | 0.372 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.93 | Call | Bond Future | 3,307.7900 | 3.3078 | 3,180.4600 | 3.1805 | (3.849) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.93 | Put | Bond Future | 1,982.9400 | 1.9829 | 2,062.6700 | 2.0627 | 4.021 | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.91 | Call | Bond Future | 3,232.8600 | 3.2329 | 3,107.0800 | 3.1071 | (3.891) | 0 | 0 | 0 |
| 2017-10-05 | R186 | 03/05/2018 | 8.92 | Put | Bond Future | 2,008.0900 | 2.0081 | 2,088.5900 | 2.0886 | 4.009 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | 305.16 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | 305.15 | Put | Bond Future | 3,855.9200 | 3.8559 | 3,868.2200 | 3.8682 | 0.319 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | | | Bond Future | 301.2941 | 301.2941 | 301.2818 | 301.2818 | (0.004) | 0.0000 | 0.0000 | 2,350 |
| 2017-10-05 | R197 | 02/11/2017 | 305.17 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | 305.17 | Put | Bond Future | 3,875.9200 | 3.8759 | 3,888.2200 | 3.8882 | 0.317 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | 305.16 | Put | Bond Future | 3,865.9200 | 3.8659 | 3,878.2200 | 3.8782 | 0.318 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 02/11/2017 | 305.15 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.68 | Put | Bond Future | 1,731.9900 | 1.7320 | 1,746.3700 | 1.7464 | 0.830 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | | | Bond Future | 299.9480 | 299.9480 | 299.9336 | 299.9336 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.67 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.67 | Put | Bond Future | 1,721.9900 | 1.7220 | 1,736.3700 | 1.7364 | 0.835 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.68 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 01/02/2018 | 301.66 | Put | Bond Future | 1,711.9900 | 1.7120 | 1,726.3700 | 1.7264 | 0.840 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.46 | Call | Bond Future | 1,178.9400 | 1.1789 | 1,165.8000 | 1.1658 | (1.115) | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | | | Bond Future | 305.6389 | 305.6389 | 305.6258 | 305.6258 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.44 | Call | Bond Future | 1,198.9400 | 1.1989 | 1,185.8000 | 1.1858 | (1.096) | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.45 | Call | Bond Future | 1,188.9400 | 1.1889 | 1,175.8000 | 1.1758 | (1.105) | 0 | 0 | 0 |
| 2017-10-05 | R197 | 03/05/2018 | 304.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | 253.89 | Call | Bond Future | 0.1400 | 0.0001 | 0.1100 | 0.0001 | (21.429) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | | | Bond Future | 242.5733 | 242.5733 | 242.5639 | 242.5639 | (0.004) | 0.0000 | 0.0000 | 28,667 |
| 2017-10-05 | R202 | 02/11/2017 | 253.89 | Put | Bond Future | 11,316.8800 | 11.3169 | 11,326.1800 | 11.3262 | 0.082 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | 253.90 | Call | Bond Future | 0.1400 | 0.0001 | 0.1100 | 0.0001 | (21.429) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | 253.91 | Put | Bond Future | 11,336.8800 | 11.3369 | 11,346.1800 | 11.3462 | 0.082 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | 253.90 | Put | Bond Future | 11,326.8800 | 11.3269 | 11,336.1800 | 11.3362 | 0.082 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 02/11/2017 | 253.91 | Call | Bond Future | 0.1400 | 0.0001 | 0.1100 | 0.0001 | (21.429) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.07 | Call | Bond Future | 763.7600 | 0.7638 | 753.6600 | 0.7537 | (1.322) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.06 | Put | Bond Future | 6,422.8800 | 6.4229 | 6,423.3000 | 6.4233 | 0.007 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R202 | 01/02/2018 | | | Bond Future | 243.4029 | | 243.4029 | 243.3923 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.08 | Call | Bond Future | 761.7800 | 0.7618 | 751.7000 | 0.7517 | (1.323) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.08 | Put | Bond Future | 6,438.9200 | 6.4389 | 6,439.3800 | 6.4394 | 0.007 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.07 | Put | Bond Future | 6,430.9000 | 6.4309 | 6,431.3400 | 6.4313 | 0.007 | 0 | 0 | 0 |
| 2017-10-05 | R202 | 01/02/2018 | 249.06 | Call | Bond Future | 765.7400 | 0.7657 | 755.6200 | 0.7556 | (1.322) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.48 | Put | Bond Future | 3,282.8100 | 3.2828 | 3,278.9500 | 3.2789 | (0.118) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.47 | Call | Bond Future | 3,829.1300 | 3.8291 | 3,815.5800 | 3.8156 | (0.354) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | | | Bond Future | 248.0212 | 248.0212 | 248.0115 | 248.0115 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.48 | Call | Bond Future | 3,823.9600 | 3.8240 | 3,810.4100 | 3.8104 | (0.354) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.47 | Put | Bond Future | 3,277.9800 | 3.2780 | 3,274.1200 | 3.2741 | (0.118) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.49 | Call | Bond Future | 3,818.7900 | 3.8188 | 3,805.2400 | 3.8052 | (0.355) | 0 | 0 | 0 |
| 2017-10-05 | R202 | 03/05/2018 | 247.49 | Put | Bond Future | 3,287.6400 | 3.2876 | 3,283.7800 | 3.2838 | (0.117) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | 7.76 | Put | Bond Future | 1,255.3400 | 1.2553 | 1,244.6900 | 1.2447 | (0.848) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | | | Bond Future | 7.0080 | 104.0768 | 7.0464 | 104.0357 | 0.548 | 0.0000 | 0.0000 | 43,887 |
| 2017-10-05 | R204 | 02/11/2017 | 7.75 | Call | Bond Future | 2,048.9400 | 2.0489 | 1,997.2800 | 1.9973 | (2.521) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | 7.75 | Put | Bond Future | 1,259.8900 | 1.2599 | 1,249.2700 | 1.2493 | (0.843) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | 7.76 | Call | Bond Future | 2,054.9600 | 2.0550 | 2,003.2700 | 2.0033 | (2.515) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | 7.74 | Call | Bond Future | 2,042.9300 | 2.0429 | 1,991.2900 | 1.9913 | (2.528) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 02/11/2017 | 7.74 | Put | Bond Future | 1,264.4600 | 1.2645 | 1,253.8600 | 1.2539 | (0.838) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.27 | Call | Bond Future | 3,264.3300 | 3.2643 | 3,229.0800 | 3.2291 | (1.080) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | | | Bond Future | 6.8800 | 101.9513 | 6.9301 | 101.9093 | 0.729 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.25 | Call | Bond Future | 3,255.9600 | 3.2560 | 3,220.7400 | 3.2207 | (1.082) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.25 | Put | Bond Future | 2,946.1000 | 2.9461 | 2,952.9500 | 2.9530 | 0.233 | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.27 | Put | Bond Future | 2,937.7600 | 2.9378 | 2,944.5800 | 2.9446 | 0.232 | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.26 | Call | Bond Future | 3,260.1400 | 3.2601 | 3,224.9100 | 3.2249 | (1.081) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 01/02/2018 | 7.26 | Put | Bond Future | 2,941.9200 | 2.9419 | 2,948.7600 | 2.9488 | 0.233 | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.10 | Put | Bond Future | 4,242.8900 | 4.2429 | 4,252.4100 | 4.2524 | 0.224 | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | | | Bond Future | 6.6207 | 103.8467 | 6.6909 | 103.8042 | 1.060 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.09 | Call | Bond Future | 4,529.1100 | 4.5291 | 4,496.1900 | 4.4962 | (0.727) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.09 | Put | Bond Future | 4,245.9700 | 4.2460 | 4,255.4900 | 4.2555 | 0.224 | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.10 | Call | Bond Future | 4,532.0500 | 4.5320 | 4,499.1300 | 4.4991 | (0.726) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.08 | Call | Bond Future | 4,526.1600 | 4.5262 | 4,493.2600 | 4.4933 | (0.727) | 0 | 0 | 0 |
| 2017-10-05 | R204 | 03/05/2018 | 7.08 | Put | Bond Future | 4,249.0400 | 4.2490 | 4,258.5800 | 4.2586 | 0.225 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | 8.04 | Put | Bond Future | 0.0200 | 0.0000 | 0.0300 | 0.0000 | 50.000 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | 8.03 | Call | Bond Future | 1,387.6200 | 1.3876 | 1,304.9500 | 1.3050 | (5.958) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | | | Bond Future | 7.3258 | 102.0997 | 7.3674 | 102.0170 | 0.568 | 0.0000 | 0.0000 | 41,044 |
| 2017-10-05 | R207 | 02/11/2017 | 8.04 | Call | Bond Future | 1,407.1500 | 1.4072 | 1,324.4700 | 1.3245 | (5.876) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | 8.03 | Put | Bond Future | 0.0200 | 0.0000 | 0.0400 | 0.0000 | 100.000 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | 8.05 | Call | Bond Future | 1,426.6600 | 1.4267 | 1,343.9900 | 1.3440 | (5.795) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 02/11/2017 | 8.05 | Put | Bond Future | 0.0100 | 0.0000 | 0.0300 | 0.0000 | 200.000 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | 7.61 | Put | Bond Future | 163.4300 | 0.1634 | 187.0400 | 0.1870 | 14.447 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | 7.60 | Call | Bond Future | 689.7500 | 0.6897 | 629.3800 | 0.6294 | (8.752) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | | | Bond Future | 7.3056 | 100.3349 | 7.3532 | 100.2503 | 0.651 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | 7.61 | Call | Bond Future | 702.7300 | 0.7027 | 641.8300 | 0.6418 | (8.666) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | 7.60 | Put | Bond Future | 168.1000 | 0.1681 | 192.2400 | 0.1922 | 14.360 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 01/02/2018 | 7.62 | Call | Bond Future | 715.6300 | 0.7156 | 654.2000 | 0.6542 | (8.584) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R207 | 01/02/2018 | 7.62 | Put | Bond Future | 158.6800 | 0.1587 | 181.7600 | 0.1818 | 14.545 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.57 | Call | Bond Future | 710.7700 | 0.7108 | 654.6500 | 0.6547 | (7.896) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.56 | Put | Bond Future | 264.6000 | 0.2646 | 294.5500 | 0.2945 | 11.319 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | | | Bond Future | 7.2806 | 102.2001 | 7.3354 | 102.1144 | 0.753 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.58 | Call | Bond Future | 721.5400 | 0.7215 | 664.9900 | 0.6650 | (7.837) | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.58 | Put | Bond Future | 254.9700 | 0.2550 | 284.0800 | 0.2841 | 11.417 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.57 | Put | Bond Future | 259.7400 | 0.2597 | 289.2800 | 0.2893 | 11.373 | 0 | 0 | 0 |
| 2017-10-05 | R207 | 03/05/2018 | 7.56 | Call | Bond Future | 700.0900 | 0.7001 | 644.3800 | 0.6444 | (7.958) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | 8.19 | Call | Bond Future | 1,809.3500 | 1.8094 | 1,691.3000 | 1.6913 | (6.524) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | 8.18 | Put | Bond Future | 0.9000 | 0.0009 | 1.3400 | 0.0013 | 48.889 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | | | Bond Future | 7.5602 | 98.3075 | 7.6010 | 98.1890 | 0.540 | 0.0000 | 0.0000 | 31,646 |
| 2017-10-05 | R208 | 02/11/2017 | 8.20 | Call | Bond Future | 1,837.6400 | 1.8376 | 1,719.5400 | 1.7195 | (6.427) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | 8.20 | Put | Bond Future | 0.7000 | 0.0007 | 1.0400 | 0.0010 | 48.571 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | 8.19 | Put | Bond Future | 0.7900 | 0.0008 | 1.1800 | 0.0012 | 49.367 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 02/11/2017 | 8.18 | Call | Bond Future | 1,781.0600 | 1.7811 | 1,663.0600 | 1.6631 | (6.625) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.85 | Put | Bond Future | 323.4100 | 0.3234 | 360.6300 | 0.3606 | 11.509 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | | | Bond Future | 7.5728 | 100.1140 | 7.6173 | 99.9931 | 0.588 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.84 | Call | Bond Future | 1,054.2600 | 1.0543 | 971.3400 | 0.9713 | (7.865) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.84 | Put | Bond Future | 331.6900 | 0.3317 | 369.6400 | 0.3696 | 11.441 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.85 | Call | Bond Future | 1,072.8900 | 1.0729 | 989.2400 | 0.9892 | (7.797) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.83 | Call | Bond Future | 1,035.5700 | 1.0356 | 953.3800 | 0.9534 | (7.937) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 01/02/2018 | 7.83 | Put | Bond Future | 339.9200 | 0.3399 | 378.6000 | 0.3786 | 11.379 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.77 | Call | Bond Future | 1,031.1700 | 1.0312 | 956.8400 | 0.9568 | (7.208) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | | | Bond Future | 7.5776 | 98.5741 | 7.6263 | 98.4513 | 0.642 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.77 | Put | Bond Future | 546.8500 | 0.5469 | 595.2500 | 0.5952 | 8.851 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.78 | Call | Bond Future | 1,046.7600 | 1.0468 | 971.8200 | 0.9718 | (7.159) | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.79 | Put | Bond Future | 527.9800 | 0.5280 | 575.1600 | 0.5752 | 8.936 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.78 | Put | Bond Future | 537.3500 | 0.5373 | 585.1400 | 0.5851 | 8.894 | 0 | 0 | 0 |
| 2017-10-05 | R208 | 03/05/2018 | 7.79 | Call | Bond Future | 1,062.4700 | 1.0625 | 986.9200 | 0.9869 | (7.111) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.54 | Call | Bond Future | 1,059.3500 | 1.0594 | 944.2100 | 0.9442 | (10.869) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.52 | Put | Bond Future | 1,181.5000 | 1.1815 | 1,269.0300 | 1.2690 | 7.408 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.00 | Put | Bond Future | 3,923.1700 | 3.9232 | 4,100.2800 | 4.1003 | 4.514 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 10.60 | Put | Bond Future | 8.0000 | 0.0080 | 8.5300 | 0.0085 | 6.625 | 0 | 0 | 1,300 |
| 2017-10-05 | R209 | 02/11/2017 | 9.75 | Call | Bond Future | 1,887.8600 | 1.8879 | 1,735.1300 | 1.7351 | (8.090) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 8.30 | Put | Bond Future | 9,165.3200 | 9.1653 | 9,363.8100 | 9.3638 | 2.166 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.88 | Put | Bond Future | 332.3900 | 0.3324 | 361.1800 | 0.3612 | 8.662 | 0 | 0 | 1,350 |
| 2017-10-05 | R209 | 02/11/2017 | | | Bond Future | 9.5479 | 72.3113 | 9.5775 | 72.1127 | 0.310 | 0.0000 | 0.0000 | 125,604 |
| 2017-10-05 | R209 | 02/11/2017 | 9.54 | Put | Bond Future | 1,112.3600 | 1.1124 | 1,195.8400 | 1.1958 | 7.505 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.52 | Call | Bond Future | 993.8600 | 0.9939 | 882.7700 | 0.8828 | (11.178) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 10.00 | Call | Bond Future | 3,141.4900 | 3.1415 | 2,960.3900 | 2.9604 | (5.765) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 10.00 | Put | Bond Future | 199.5800 | 0.1996 | 217.1000 | 0.2171 | 8.778 | 0 | 0 | 1,138 |
| 2017-10-05 | R209 | 02/11/2017 | 9.53 | Put | Bond Future | 1,146.6200 | 1.1466 | 1,232.1100 | 1.2321 | 7.456 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.00 | Call | Bond Future | 98.5700 | 0.0986 | 77.0600 | 0.0771 | (21.822) | 0 | 0 | 2,248 |
| 2017-10-05 | R209 | 02/11/2017 | 10.60 | Call | Bond Future | 6,580.0000 | 6.5800 | 6,381.9100 | 6.3819 | (3.010) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.75 | Put | Bond Future | 549.7500 | 0.5498 | 595.6400 | 0.5956 | 8.347 | 0 | 0 | 6,500 |
| 2017-10-05 | R209 | 02/11/2017 | 8.30 | Call | Bond Future | 0.3100 | 0.0003 | 0.1800 | 0.0002 | (41.935) | 0 | 0 | 2,800 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R209 | 02/11/2017 | 9.88 | Call | Bond Future | 2,511.4400 | 2.5114 | 2,341.6100 | 2.3416 | (6.762) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.53 | Call | Bond Future | 1,026.3400 | 1.0263 | 913.2100 | 0.9132 | (11.023) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.58 | Call | Bond Future | 1,197.5800 | 1.1976 | 1,074.5500 | 1.0745 | (10.273) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.58 | Put | Bond Future | 982.4500 | 0.9825 | 1,058.0400 | 1.0580 | 7.694 | 0 | 0 | 1,350 |
| 2017-10-05 | R209 | 02/11/2017 | 9.33 | Put | Bond Future | 1,985.7800 | 1.9858 | 2,112.0600 | 2.1121 | 6.359 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 02/11/2017 | 9.33 | Call | Bond Future | 500.0800 | 0.5001 | 427.7400 | 0.4277 | (14.466) | 0 | 0 | 1,350 |
| 2017-10-05 | R209 | 01/02/2018 | 10.10 | Call | Bond Future | 4,125.1700 | 4.1252 | 3,970.2300 | 3.9702 | (3.756) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 9.85 | Call | Bond Future | 3,056.3200 | 3.0563 | 2,921.3900 | 2.9214 | (4.415) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 9.73 | Call | Bond Future | 2,592.7200 | 2.5927 | 2,468.8200 | 2.4688 | (4.779) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 9.71 | Put | Bond Future | 1,822.3700 | 1.8224 | 1,902.8000 | 1.9028 | 4.413 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 9.72 | Call | Bond Future | 2,555.6900 | 2.5557 | 2,432.7500 | 2.4328 | (4.810) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | | | Bond Future | 9.6044 | 73.6402 | 9.6350 | 73.4377 | 0.318 | 0.0000 | 0.0000 | 400 |
| 2017-10-05 | R209 | 01/02/2018 | 9.73 | Put | Bond Future | 1,765.5600 | 1.7656 | 1,844.0800 | 1.8441 | 4.447 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 9.71 | Call | Bond Future | 2,518.7600 | 2.5188 | 2,396.7700 | 2.3968 | (4.843) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 10.10 | Put | Bond Future | 942.7200 | 0.9427 | 990.2000 | 0.9902 | 5.036 | 0 | 0 | 3,000 |
| 2017-10-05 | R209 | 01/02/2018 | 9.85 | Put | Bond Future | 1,452.0700 | 1.4521 | 1,519.5600 | 1.5196 | 4.648 | 0 | 0 | 7,500 |
| 2017-10-05 | R209 | 01/02/2018 | 9.72 | Put | Bond Future | 1,793.8700 | 1.7939 | 1,873.3500 | 1.8734 | 4.431 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 10.00 | Call | Bond Future | 3,682.2900 | 3.6823 | 3,534.8300 | 3.5348 | (4.005) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 01/02/2018 | 10.00 | Put | Bond Future | 1,124.6100 | 1.1246 | 1,179.5700 | 1.1796 | 4.887 | 0 | 0 | 7,500 |
| 2017-10-05 | R209 | 03/05/2018 | 9.85 | Put | Bond Future | 2,359.6500 | 2.3597 | 2,439.0000 | 2.4390 | 3.363 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | | | Bond Future | 9.6602 | 71.8600 | 9.6916 | 71.6540 | 0.325 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | 9.85 | Call | Bond Future | 3,591.5400 | 3.5915 | 3,464.9600 | 3.4650 | (3.524) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | 9.86 | Call | Bond Future | 3,628.7300 | 3.6287 | 3,501.4600 | 3.5015 | (3.507) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | 9.86 | Put | Bond Future | 2,332.8300 | 2.3328 | 2,411.4900 | 2.4115 | 3.372 | 0 | 0 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | 9.84 | Call | Bond Future | 3,554.7300 | 3.5547 | 3,428.8500 | 3.4288 | (3.541) | 0 | 0 | 0 |
| 2017-10-05 | R209 | 03/05/2018 | 9.84 | Put | Bond Future | 2,386.9400 | 2.3869 | 2,466.9900 | 2.4670 | 3.354 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | 192.08 | Put | Bond Future | 6,640.3800 | 6.6404 | 6,647.2600 | 6.6473 | 0.104 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | 192.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | | | Bond Future | 185.4396 | 185.4396 | 185.4327 | 185.4327 | (0.004) | 0.0000 | 0.0000 | 2,179 |
| 2017-10-05 | R210 | 02/11/2017 | 192.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | 192.07 | Put | Bond Future | 6,630.3800 | 6.6304 | 6,637.2600 | 6.6373 | 0.104 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | 192.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 02/11/2017 | 192.09 | Put | Bond Future | 6,650.3800 | 6.6504 | 6,657.2600 | 6.6573 | 0.103 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.36 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | | | Bond Future | 188.9103 | 188.9103 | 188.9021 | 188.9021 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.36 | Put | Bond Future | 3,449.7100 | 3.4497 | 3,457.8700 | 3.4579 | 0.237 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.37 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.38 | Put | Bond Future | 3,469.7100 | 3.4697 | 3,477.8700 | 3.4779 | 0.235 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.37 | Put | Bond Future | 3,459.7100 | 3.4597 | 3,467.8700 | 3.4679 | 0.236 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 01/02/2018 | 192.38 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.45 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.44 | Put | Bond Future | 1,368.0700 | 1.3681 | 1,375.4700 | 1.3755 | 0.541 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | | | Bond Future | 190.0719 | 190.0719 | 190.0645 | 190.0645 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.46 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.46 | Put | Bond Future | 1,388.0700 | 1.3881 | 1,395.4700 | 1.3955 | 0.533 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.45 | Put | Bond Future | 1,378.0700 | 1.3781 | 1,385.4700 | 1.3855 | 0.537 | 0 | 0 | 0 |
| 2017-10-05 | R210 | 03/05/2018 | 191.44 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R212 | 02/11/2017 | 152.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 02/11/2017 | | | Bond Future | 151.2180 | 151.2180 | 151.2115 | 151.2115 | (0.004) | 0.0000 | 0.0000 | 4,059 |
| 2017-10-05 | R212 | 02/11/2017 | 152.40 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 02/11/2017 | 152.40 | Put | Bond Future | 1,182.0400 | 1.1820 | 1,188.5000 | 1.1885 | 0.547 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 02/11/2017 | 152.42 | Put | Bond Future | 1,202.0400 | 1.2020 | 1,208.5000 | 1.2085 | 0.537 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 02/11/2017 | 152.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 02/11/2017 | 152.41 | Put | Bond Future | 1,192.0400 | 1.1920 | 1,198.5000 | 1.1985 | 0.542 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.71 | Put | Bond Future | 2,700.1700 | 2.7002 | 2,707.6100 | 2.7076 | 0.276 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | | | Bond Future | 152.0098 | 152.0098 | 152.0024 | 152.0024 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.70 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.70 | Put | Bond Future | 2,690.1700 | 2.6902 | 2,697.6100 | 2.6976 | 0.277 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.71 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 01/02/2018 | 154.69 | Put | Bond Future | 2,680.1700 | 2.6802 | 2,687.6100 | 2.6876 | 0.278 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.30 | Call | Bond Future | 593.9200 | 0.5939 | 587.1100 | 0.5871 | (1.147) | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | | | Bond Future | 154.8939 | 154.8939 | 154.8871 | 154.8871 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.28 | Call | Bond Future | 613.9200 | 0.6139 | 607.1100 | 0.6071 | (1.109) | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.29 | Call | Bond Future | 603.9200 | 0.6039 | 597.1100 | 0.5971 | (1.128) | 0 | 0 | 0 |
| 2017-10-05 | R212 | 03/05/2018 | 154.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | 9.36 | Put | Bond Future | 742.2600 | 0.7423 | 805.5900 | 0.8056 | 8.532 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | | | Bond Future | 9.2638 | 84.1793 | 9.2934 | 83.9825 | 0.320 | 0.0000 | 0.0000 | 62,290 |
| 2017-10-05 | R213 | 02/11/2017 | 9.35 | Call | Bond Future | 1,339.0200 | 1.3390 | 1,207.4900 | 1.2075 | (9.823) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | 9.35 | Put | Bond Future | 768.7300 | 0.7687 | 833.9500 | 0.8339 | 8.484 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | 9.36 | Call | Bond Future | 1,378.3500 | 1.3784 | 1,244.9300 | 1.2449 | (9.680) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | 9.34 | Call | Bond Future | 1,300.3100 | 1.3003 | 1,170.6900 | 1.1707 | (9.968) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 02/11/2017 | 9.34 | Put | Bond Future | 795.8900 | 0.7959 | 863.0200 | 0.8630 | 8.435 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.42 | Call | Bond Future | 2,381.2100 | 2.3812 | 2,261.7900 | 2.2618 | (5.015) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.41 | Put | Bond Future | 1,780.2300 | 1.7802 | 1,862.3600 | 1.8624 | 4.613 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | | | Bond Future | 9.3233 | 85.7262 | 9.3540 | 85.5256 | 0.329 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.43 | Call | Bond Future | 2,417.6900 | 2.4177 | 2,297.2800 | 2.2973 | (4.980) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.43 | Put | Bond Future | 1,723.0800 | 1.7231 | 1,803.2300 | 1.8032 | 4.652 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.42 | Put | Bond Future | 1,751.3800 | 1.7514 | 1,832.5200 | 1.8325 | 4.633 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 01/02/2018 | 9.41 | Call | Bond Future | 2,345.2000 | 2.3452 | 2,226.7700 | 2.2268 | (5.050) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.57 | Put | Bond Future | 2,223.0500 | 2.2231 | 2,302.1300 | 2.3021 | 3.557 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.56 | Call | Bond Future | 3,411.1500 | 3.4112 | 3,286.9500 | 3.2869 | (3.641) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | | | Bond Future | 9.3784 | 83.7705 | 9.4101 | 83.5665 | 0.337 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.57 | Call | Bond Future | 3,448.0300 | 3.4480 | 3,323.1200 | 3.3231 | (3.623) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.56 | Put | Bond Future | 2,249.5000 | 2.2495 | 2,329.2900 | 2.3293 | 3.547 | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.58 | Call | Bond Future | 3,485.1000 | 3.4851 | 3,359.4700 | 3.3595 | (3.605) | 0 | 0 | 0 |
| 2017-10-05 | R213 | 03/05/2018 | 9.58 | Put | Bond Future | 2,196.8700 | 2.1969 | 2,275.2300 | 2.2752 | 3.567 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 02/11/2017 | 9.60 | Call | Bond Future | 815.5100 | 0.8155 | 729.1700 | 0.7292 | (10.587) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 02/11/2017 | | | Bond Future | 9.7038 | 71.8125 | 9.7284 | 71.6421 | 0.253 | 0.0000 | 0.0000 | 43,355 |
| 2017-10-05 | R214 | 02/11/2017 | 9.60 | Put | Bond Future | 1,543.2400 | 1.5432 | 1,627.3300 | 1.6273 | 5.449 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2017-10-05 | R214 | 02/11/2017 | 9.58 | Call | Bond Future | 760.3900 | 0.7604 | 677.5800 | 0.6776 | (10.890) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 02/11/2017 | 9.58 | Put | Bond Future | 1,629.7300 | 1.6297 | 1,717.3500 | 1.7174 | 5.376 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 02/11/2017 | 9.59 | Put | Bond Future | 1,586.1100 | 1.5861 | 1,671.9700 | 1.6720 | 5.413 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 02/11/2017 | 9.59 | Call | Bond Future | 787.6300 | 0.7876 | 703.0600 | 0.7031 | (10.737) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | 9.84 | Call | Bond Future | 2,522.6800 | 2.5227 | 2,418.3700 | 2.4184 | (4.135) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | | | Bond Future | 9.7633 | 73.1322 | 9.7887 | 72.9584 | 0.259 | 0.0000 | 0.0000 | 400 |
| 2017-10-05 | R214 | 01/02/2018 | 9.82 | Call | Bond Future | 2,449.0100 | 2.4490 | 2,346.3600 | 2.3464 | (4.191) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | 9.82 | Put | Bond Future | 2,060.9500 | 2.0609 | 2,132.1200 | 2.1321 | 3.453 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | 9.84 | Put | Bond Future | 1,998.4900 | 1.9985 | 2,068.0000 | 2.0680 | 3.478 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | 9.83 | Call | Bond Future | 2,485.7100 | 2.4857 | 2,382.2300 | 2.3822 | (4.163) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 01/02/2018 | 9.83 | Put | Bond Future | 2,029.5300 | 2.0295 | 2,099.8700 | 2.0999 | 3.466 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.99 | Put | Bond Future | 2,531.2100 | 2.5312 | 2,598.8800 | 2.5989 | 2.673 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | | | Bond Future | 9.8187 | 71.1960 | 9.8447 | 71.0192 | 0.265 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.98 | Call | Bond Future | 3,644.6000 | 3.6446 | 3,536.1100 | 3.5361 | (2.977) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.98 | Put | Bond Future | 2,559.8700 | 2.5599 | 2,628.1400 | 2.6281 | 2.667 | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.99 | Call | Bond Future | 3,682.3000 | 3.6823 | 3,573.2100 | 3.5732 | (2.963) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.97 | Call | Bond Future | 3,607.2900 | 3.6073 | 3,499.3900 | 3.4994 | (2.991) | 0 | 0 | 0 |
| 2017-10-05 | R214 | 03/05/2018 | 9.97 | Put | Bond Future | 2,589.0300 | 2.5890 | 2,657.8900 | 2.6579 | 2.660 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | 9.65 | Call | Bond Future | 1,028.7300 | 1.0287 | 920.8000 | 0.9208 | (10.492) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | 9.66 | Put | Bond Future | 2,039.4000 | 2.0394 | 2,145.5800 | 2.1456 | 5.206 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | | | Bond Future | 9.7694 | 91.7635 | 9.7940 | 91.5472 | 0.251 | 0.0000 | 0.0000 | 87,525 |
| 2017-10-05 | R248 | 02/11/2017 | 9.65 | Put | Bond Future | 2,094.1500 | 2.0941 | 2,202.5100 | 2.2025 | 5.174 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | 9.66 | Call | Bond Future | 1,064.0400 | 1.0640 | 953.9300 | 0.9539 | (10.348) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | 9.64 | Call | Bond Future | 994.1900 | 0.9942 | 888.4500 | 0.8884 | (10.636) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 02/11/2017 | 9.64 | Put | Bond Future | 2,149.8300 | 2.1498 | 2,260.3800 | 2.2604 | 5.142 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | 9.90 | Put | Bond Future | 2,652.1100 | 2.6521 | 2,740.8500 | 2.7408 | 3.346 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | 9.89 | Call | Bond Future | 3,203.7700 | 3.2038 | 3,073.0100 | 3.0730 | (4.081) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | | | Bond Future | 9.8311 | 93.4498 | 9.8564 | 93.2293 | 0.258 | 0.0000 | 0.0000 | 170 |
| 2017-10-05 | R248 | 01/02/2018 | 9.90 | Call | Bond Future | 3,250.0500 | 3.2500 | 3,118.2700 | 3.1183 | (4.055) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | 9.89 | Put | Bond Future | 2,692.1300 | 2.6921 | 2,781.8900 | 2.7819 | 3.334 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | 9.91 | Call | Bond Future | 3,296.6600 | 3.2967 | 3,163.8500 | 3.1638 | (4.029) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 01/02/2018 | 9.91 | Put | Bond Future | 2,612.5800 | 2.6126 | 2,700.2900 | 2.7003 | 3.357 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.06 | Call | Bond Future | 4,836.6000 | 4.8366 | 4,698.1300 | 4.6981 | (2.863) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.05 | Put | Bond Future | 3,414.4200 | 3.4144 | 3,500.9300 | 3.5009 | 2.534 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | | | Bond Future | 9.8885 | 90.7503 | 9.9146 | 90.5261 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.07 | Call | Bond Future | 4,883.9300 | 4.8839 | 4,744.7500 | 4.7448 | (2.850) | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.07 | Put | Bond Future | 3,341.4900 | 3.3415 | 3,426.5700 | 3.4266 | 2.546 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.06 | Put | Bond Future | 3,377.9200 | 3.3779 | 3,463.7100 | 3.4637 | 2.540 | 0 | 0 | 0 |
| 2017-10-05 | R248 | 03/05/2018 | 10.05 | Call | Bond Future | 4,789.2000 | 4.7892 | 4,651.4500 | 4.6514 | (2.876) | 0 | 0 | 0 |

Total

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