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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/02/2018 TO 01/02/2018

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
2018/02/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	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
2018/02/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	2025	01/02/2018	133.89	Put	Bond Future	3,982.3700	3.9824	3,994.6200	3.9946	0.308	0	0	0
2018/02/01	2025	01/02/2018	133.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	01/02/2018			Bond Future	129.9076	129.9076	129.8954	129.8954	(0.009)	0.0000	0.0000	0
2018/02/01	2025	01/02/2018	133.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	01/02/2018	133.88	Put	Bond Future	3,972.3700	3.9724	3,984.6200	3.9846	0.308	0	0	0
2018/02/01	2025	01/02/2018	133.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	01/02/2018	133.90	Put	Bond Future	3,992.3700	3.9924	4,004.6200	4.0046	0.307	0	0	0
2018/02/01	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	03/05/2018	133.20	Put	Bond Future	862.1900	0.8622	1,045.7900	1.0458	21.295	0	0	0
2018/02/01	2025	03/05/2018			Bond Future	132.3378	132.3378	132.1542	132.1542	(0.139)	0.0000	0.0000	1,033
2018/02/01	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	03/05/2018	133.22	Put	Bond Future	882.1900	0.8822	1,065.7900	1.0658	20.812	0	0	0
2018/02/01	2025	03/05/2018	133.21	Put	Bond Future	872.1900	0.8722	1,055.7900	1.0558	21.050	0	0	0
2018/02/01	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	02/08/2018			Bond Future	134.7768	134.7768	134.5890	134.5890	(0.139)	0.0000	0.0000	0
2018/02/01	2025	02/08/2018	136.65	Put	Bond Future	1,873.2100	1.8732	2,061.0300	2.0610	10.027	0	0	0
2018/02/01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2025	02/08/2018	136.67	Put	Bond Future	1,893.2100	1.8932	2,081.0300	2.0810	9.921	0	0	0
2018/02/01	2025	02/08/2018	136.66	Put	Bond Future	1,883.2100	1.8832	2,071.0300	2.0710	9.973	0	0	0
2018/02/01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2029	01/02/2018			Bond Future	99.9120	99.9120	99.9030	99.9030	(0.009)	0.0000	0.0000	0
2018/02/01	2029	03/05/2018			Bond Future	100.7630	100.7630	100.6524	100.6524	(0.110)	0.0000	0.0000	1,370
2018/02/01	2029	02/08/2018			Bond Future	102.6538	102.6538	102.5406	102.5406	(0.110)	0.0000	0.0000	0
2018/02/01	2030	01/02/2018	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2030	01/02/2018			Bond Future	8.9756	93.0558	9.0000	92.8877	0.272	0.0000	0.0000	0
2018/02/01	2030	01/02/2018	9.38	Call	Bond Future	2,733.5900	2.7336	2,565.4800	2.5655	(6.150)	0	0	0
2018/02/01	2030	01/02/2018	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2030	01/02/2018	9.39	Call	Bond Future	2,799.7900	2.7998	2,631.6800	2.6317	(6.004)	0	0	0
2018/02/01	2030	01/02/2018	9.37	Call	Bond Future	2,667.3300	2.6673	2,499.2200	2.4992	(6.303)	0	0	0
2018/02/01	2030	01/02/2018	9.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2030	03/05/2018	9.51	Call	Bond Future	4,233.2600	4.2333	4,432.0800	4.4321	4.697	0	0	0
2018/02/01	2030	03/05/2018			Bond Future	9.0257	94.7918	8.9836	95.0777	(0.465)	0.0000	0.0000	93,070
2018/02/01	2030	03/05/2018	9.49	Call	Bond Future	4,139.1900	4.1392	4,335.7900	4.3358	4.750	0	0	0
2018/02/01	2030	03/05/2018	9.49	Put	Bond Future	1,057.8500	1.0578	968.6300	0.9686	(8.434)	0	0	0
2018/02/01	2030	03/05/2018	9.51	Put	Bond Future	1,022.3500	1.0223	935.3500	0.9353	(8.510)	0	0	0
2018/02/01	2030	03/05/2018	9.50	Call	Bond Future	4,186.1300	4.1861	4,383.8400	4.3838	4.723	0	0	0
2018/02/01	2030	03/05/2018	9.50	Put	Bond Future	1,039.9700	1.0400	951.8600	0.9519	(8.472)	0	0	0
2018/02/01	2030	02/08/2018	9.46	Put	Bond Future	2,096.7200	2.0967	1,985.7700	1.9858	(5.292)	0	0	0
2018/02/01	2030	02/08/2018	8.51	Call	Bond Future	1,758.4500	1.7584	1,849.7900	1.8498	5.194	0	0	7,850

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2018/02/01	2030	02/08/2018	8.91	Call	Bond Future	2,711.4500	2.7114	2,838.6000	2.8386	4.689	0	0	7,850
2018/02/01	2030	02/08/2018			Bond Future	9.0787	92.5545	9.0353	92.8445	(0.477)	0.0000	0.0000	127
2018/02/01	2030	02/08/2018	9.46	Call	Bond Future	4,595.2100	4.5952	4,774.2400	4.7742	3.896	0	0	0
2018/02/01	2030	02/08/2018	8.51	Put	Bond Future	5,662.1100	5.6621	5,463.4700	5.4635	(3.508)	0	0	0
2018/02/01	2030	02/08/2018	9.47	Call	Bond Future	4,636.7000	4.6367	4,816.6100	4.8166	3.880	0	0	0
2018/02/01	2030	02/08/2018	9.45	Put	Bond Future	2,119.4800	2.1195	2,007.6500	2.0076	(5.276)	0	0	0
2018/02/01	2030	02/08/2018	8.91	Put	Bond Future	3,846.8600	3.8469	3,684.0300	3.6840	(4.233)	0	0	0
2018/02/01	2030	02/08/2018	9.50	Call	Bond Future	4,762.3100	4.7623	4,944.8000	4.9448	3.832	0	0	0
2018/02/01	2030	02/08/2018	9.47	Put	Bond Future	2,073.9200	2.0739	1,963.8500	1.9638	(5.307)	0	0	0
2018/02/01	2030	02/08/2018	9.45	Call	Bond Future	4,553.6300	4.5536	4,731.7800	4.7318	3.912	0	0	0
2018/02/01	2030	02/08/2018	9.50	Put	Bond Future	2,007.0400	2.0070	1,899.5500	1.8996	(5.356)	0	0	7,850
2018/02/01	2032	01/02/2018	9.56	Call	Bond Future	2,720.4000	2.7204	2,539.7100	2.5397	(6.642)	0	0	0
2018/02/01	2032	01/02/2018	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2032	01/02/2018	9.20	Call	Bond Future	276.4600	0.2765	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2032	01/02/2018	9.45	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2032	01/02/2018	9.40	Put	Bond Future	0.3500	0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2032	01/02/2018			Bond Future	9.1856	95.5782	9.2100	95.3975	0.265	0.0000	0.0000	0
2018/02/01	2032	01/02/2018	9.57	Call	Bond Future	2,791.5000	2.7915	2,610.8100	2.6108	(6.473)	0	0	0
2018/02/01	2032	01/02/2018	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2032	01/02/2018	9.30	Put	Bond Future	14.7200	0.0147	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2032	01/02/2018	9.30	Call	Bond Future	858.1300	0.8581	662.7200	0.6627	(22.772)	0	0	0
2018/02/01	2032	01/02/2018	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2032	01/02/2018	9.55	Call	Bond Future	2,649.2200	2.6492	2,468.5300	2.4685	(6.820)	0	0	0
2018/02/01	2032	01/02/2018	9.20	Put	Bond Future	169.8200	0.1698	74.0500	0.0741	(56.395)	0	0	0
2018/02/01	2032	01/02/2018	9.45	Call	Bond Future	1,933.0500	1.9331	1,752.3300	1.7523	(9.349)	0	0	0
2018/02/01	2032	01/02/2018	9.40	Call	Bond Future	1,572.2200	1.5722	1,391.1800	1.3912	(11.515)	0	0	0
2018/02/01	2032	03/05/2018	9.70	Call	Bond Future	4,302.3900	4.3024	4,519.1600	4.5192	5.038	0	0	0
2018/02/01	2032	03/05/2018	9.71	Put	Bond Future	979.9900	0.9800	890.2800	0.8903	(9.154)	0	0	0
2018/02/01	2032	03/05/2018			Bond Future	9.2368	93.2041	9.1949	93.5118	(0.454)	0.0000	0.0000	62,948
2018/02/01	2032	03/05/2018	9.70	Put	Bond Future	998.6000	0.9986	907.6300	0.9076	(9.110)	0	0	0
2018/02/01	2032	03/05/2018	9.71	Call	Bond Future	4,353.2400	4.3532	4,571.2700	4.5713	5.008	0	0	0
2018/02/01	2032	03/05/2018	9.72	Call	Bond Future	4,404.4600	4.4045	4,623.7400	4.6237	4.979	0	0	0
2018/02/01	2032	03/05/2018	9.72	Put	Bond Future	961.8200	0.9618	873.3600	0.8734	(9.197)	0	0	0
2018/02/01	2032	02/08/2018	9.66	Put	Bond Future	2,189.1700	2.1892	2,070.2400	2.0702	(5.433)	0	0	0
2018/02/01	2032	02/08/2018	9.67	Call	Bond Future	4,857.3400	4.8573	5,051.6700	5.0517	4.001	0	0	0
2018/02/01	2032	02/08/2018			Bond Future	9.2890	94.9425	9.2458	95.2548	(0.465)	0.0000	0.0000	2
2018/02/01	2032	02/08/2018	9.68	Call	Bond Future	4,902.0700	4.9021	5,097.3700	5.0974	3.984	0	0	0
2018/02/01	2032	02/08/2018	9.68	Put	Bond Future	2,140.3200	2.1403	2,023.3300	2.0233	(5.466)	0	0	0
2018/02/01	2032	02/08/2018	9.66	Call	Bond Future	4,812.5200	4.8125	5,005.8800	5.0059	4.018	0	0	0
2018/02/01	2032	02/08/2018	9.67	Put	Bond Future	2,164.7500	2.1647	2,046.7900	2.0468	(5.449)	0	0	0
2018/02/01	2033	01/02/2018	109.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	01/02/2018			Bond Future	103.8130	103.8130	103.8037	103.8037	(0.009)	0.0000	0.0000	0
2018/02/01	2033	01/02/2018	109.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	01/02/2018	109.64	Put	Bond Future	5,827.0400	5.8270	5,836.3300	5.8363	0.159	0	0	0
2018/02/01	2033	01/02/2018	109.66	Put	Bond Future	5,847.0400	5.8470	5,856.3300	5.8563	0.159	0	0	0
2018/02/01	2033	01/02/2018	109.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/01	2033	01/02/2018	109.65	Put	Bond Future	5,837.0400	5.8370	5,846.3300	5.8463	0.159	0	0	0
2018/02/01	2033	03/05/2018	107.71	Put	Bond Future	3,042.9600	3.0430	3,859.4900	3.8595	26.833	0	0	0
2018/02/01	2033	03/05/2018			Bond Future	104.6670	104.6670	103.8505	103.8505	(0.780)	0.0000	0.0000	6,055
2018/02/01	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	03/05/2018	107.70	Put	Bond Future	3,032.9600	3.0330	3,849.4900	3.8495	26.922	0	0	0
2018/02/01	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	03/05/2018	107.69	Put	Bond Future	3,022.9600	3.0230	3,839.4900	3.8395	27.011	0	0	0
2018/02/01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	02/08/2018			Bond Future	106.6311	106.6311	105.7987	105.7987	(0.781)	0.0000	0.0000	0
2018/02/01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	02/08/2018	109.92	Put	Bond Future	3,288.8500	3.2888	4,121.2800	4.1213	25.311	0	0	0
2018/02/01	2033	02/08/2018	109.94	Put	Bond Future	3,308.8500	3.3088	4,141.2800	4.1413	25.158	0	0	0
2018/02/01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2033	02/08/2018	109.93	Put	Bond Future	3,298.8500	3.2988	4,131.2800	4.1313	25.234	0	0	0
2018/02/01	2037	01/02/2018	9.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	01/02/2018			Bond Future	9.4706	91.6581	9.4900	91.5003	0.204	0.0000	0.0000	0
2018/02/01	2037	01/02/2018	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	01/02/2018	9.88	Call	Bond Future	3,249.1000	3.2491	3,091.3000	3.0913	(4.857)	0	0	0
2018/02/01	2037	01/02/2018	9.82	Call	Bond Future	2,784.1700	2.7842	2,626.3700	2.6264	(5.668)	0	0	0
2018/02/01	2037	01/02/2018	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	01/02/2018	9.83	Call	Bond Future	2,861.9200	2.8619	2,704.1200	2.7041	(5.514)	0	0	0
2018/02/01	2037	01/02/2018	9.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	01/02/2018	9.81	Call	Bond Future	2,706.3100	2.7063	2,548.5100	2.5485	(5.831)	0	0	0
2018/02/01	2037	01/02/2018	10.32	Call	Bond Future	6,545.3800	6.5454	6,387.5800	6.3876	(2.411)	0	0	0
2018/02/01	2037	01/02/2018	10.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	01/02/2018	10.72	Call	Bond Future	9,377.1900	9.3772	9,219.3900	9.2194	(1.683)	0	0	0
2018/02/01	2037	01/02/2018	10.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2037	03/05/2018	9.99	Call	Bond Future	4,805.2700	4.8053	5,103.6800	5.1037	6.210	0	0	0
2018/02/01	2037	03/05/2018	9.97	Put	Bond Future	1,218.7700	1.2188	1,091.2800	1.0913	(10.461)	0	0	0
2018/02/01	2037	03/05/2018			Bond Future	9.5259	93.3680	9.4737	93.7905	(0.548)	0.0000	0.0000	42,866
2018/02/01	2037	03/05/2018	9.99	Put	Bond Future	1,176.1300	1.1761	1,051.9900	1.0520	(10.555)	0	0	0
2018/02/01	2037	03/05/2018	9.97	Call	Bond Future	4,696.1800	4.6962	4,991.2400	4.9912	6.283	0	0	0
2018/02/01	2037	03/05/2018	9.98	Put	Bond Future	1,197.2100	1.1972	1,071.4000	1.0714	(10.509)	0	0	0
2018/02/01	2037	03/05/2018	9.98	Call	Bond Future	4,750.5400	4.7505	5,047.2800	5.0473	6.246	0	0	0
2018/02/01	2037	02/08/2018	9.96	Put	Bond Future	2,526.7800	2.5268	2,366.1100	2.3661	(6.359)	0	0	0
2018/02/01	2037	02/08/2018	9.95	Call	Bond Future	5,400.9000	5.4009	5,668.1300	5.6681	4.948	0	0	0
2018/02/01	2037	02/08/2018			Bond Future	9.5838	90.8538	9.5302	91.2830	(0.560)	0.0000	0.0000	731
2018/02/01	2037	02/08/2018	9.96	Call	Bond Future	5,449.3700	5.4494	5,717.8700	5.7179	4.927	0	0	0
2018/02/01	2037	02/08/2018	9.95	Put	Bond Future	2,554.1100	2.5541	2,392.1700	2.3922	(6.340)	0	0	0
2018/02/01	2037	02/08/2018	9.97	Call	Bond Future	5,497.7600	5.4978	5,767.5200	5.7675	4.907	0	0	0
2018/02/01	2037	02/08/2018	9.97	Put	Bond Future	2,499.4700	2.4995	2,340.0600	2.3401	(6.378)	0	0	0
2018/02/01	2038	01/02/2018	136.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	01/02/2018	136.95	Put	Bond Future	13,022.7300	13.0227	13,033.6800	13.0337	0.084	0	0	0
2018/02/01	2038	01/02/2018			Bond Future	123.9273	123.9273	123.9163	123.9163	(0.009)	0.0000	0.0000	0
2018/02/01	2038	01/02/2018	136.94	Put	Bond Future	13,012.7300	13.0127	13,023.6800	13.0237	0.084	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
2018/02/01	2038	01/02/2018	136.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	01/02/2018	136.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	01/02/2018	136.93	Put	Bond Future	13,002.7300	13.0027	13,013.6800	13.0137	0.084	0	0	0
2018/02/01	2038	03/05/2018	132.28	Put	Bond Future	6,034.6300	6.0346	6,840.3600	6.8404	13.352	0	0	0
2018/02/01	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	03/05/2018			Bond Future	126.2454	126.2454	125.4396	125.4396	(0.638)	0.0000	0.0000	19,721
2018/02/01	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	03/05/2018	132.27	Put	Bond Future	6,024.6300	6.0246	6,830.3600	6.8304	13.374	0	0	0
2018/02/01	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	03/05/2018	132.29	Put	Bond Future	6,044.6300	6.0446	6,850.3600	6.8504	13.330	0	0	0
2018/02/01	2038	02/08/2018	134.55	Put	Bond Future	5,985.4500	5.9854	6,807.0800	6.8071	13.727	0	0	0
2018/02/01	2038	02/08/2018			Bond Future	128.5645	128.5645	127.7429	127.7429	(0.639)	0.0000	0.0000	0
2018/02/01	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	02/08/2018	134.54	Put	Bond Future	5,975.4500	5.9754	6,797.0800	6.7971	13.750	0	0	0
2018/02/01	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2038	02/08/2018	134.53	Put	Bond Future	5,965.4500	5.9654	6,787.0800	6.7871	13.773	0	0	0
2018/02/01	2040	01/02/2018	9.89	Call	Bond Future	2,722.3400	2.7223	2,553.7000	2.5537	(6.195)	0	0	0
2018/02/01	2040	01/02/2018			Bond Future	9.5707	94.9470	9.5900	94.7783	0.202	0.0000	0.0000	0
2018/02/01	2040	01/02/2018	9.87	Call	Bond Future	2,555.6000	2.5556	2,386.9500	2.3869	(6.599)	0	0	0
2018/02/01	2040	01/02/2018	9.87	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2040	01/02/2018	9.88	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2040	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2040	01/02/2018	9.88	Call	Bond Future	2,639.0400	2.6390	2,470.3900	2.4704	(6.391)	0	0	0
2018/02/01	2040	03/05/2018	10.08	Put	Bond Future	1,278.7700	1.2788	1,132.7500	1.1328	(11.419)	0	0	0
2018/02/01	2040	03/05/2018			Bond Future	9.6268	96.7182	9.5695	97.2150	(0.595)	0.0000	0.0000	30,390
2018/02/01	2040	03/05/2018	10.07	Call	Bond Future	5,005.0900	5.0051	5,353.8900	5.3539	6.969	0	0	0
2018/02/01	2040	03/05/2018	10.07	Put	Bond Future	1,301.6700	1.3017	1,153.6800	1.1537	(11.369)	0	0	0
2018/02/01	2040	03/05/2018	10.08	Call	Bond Future	5,063.0200	5.0630	5,413.7900	5.4138	6.928	0	0	0
2018/02/01	2040	03/05/2018	10.00	Put	Bond Future	1,471.8900	1.4719	1,309.7100	1.3097	(11.018)	0	0	0
2018/02/01	2040	03/05/2018	10.00	Call	Bond Future	4,606.2200	4.6062	4,940.8300	4.9408	7.264	0	0	1,500
2018/02/01	2040	03/05/2018	9.00	Put	Bond Future	6,591.5600	6.5916	6,202.2900	6.2023	(5.906)	0	0	0
2018/02/01	2040	03/05/2018	9.00	Call	Bond Future	922.7900	0.9228	1,030.3100	1.0303	11.652	0	0	1,500
2018/02/01	2040	03/05/2018	10.06	Call	Bond Future	4,947.3900	4.9474	5,294.2100	5.2942	7.010	0	0	0
2018/02/01	2040	03/05/2018	10.06	Put	Bond Future	1,324.9100	1.3249	1,174.9400	1.1749	(11.319)	0	0	0
2018/02/01	2040	02/08/2018	10.03	Put	Bond Future	2,791.7300	2.7917	2,599.8000	2.5998	(6.875)	0	0	0
2018/02/01	2040	02/08/2018	10.04	Call	Bond Future	5,706.0600	5.7061	6,020.4500	6.0204	5.510	0	0	0
2018/02/01	2040	02/08/2018			Bond Future	9.6857	94.0161	9.6267	94.5209	(0.609)	0.0000	0.0000	420
2018/02/01	2040	02/08/2018	10.05	Call	Bond Future	5,757.1200	5.7571	6,073.0200	6.0730	5.487	0	0	0
2018/02/01	2040	02/08/2018	10.05	Put	Bond Future	2,731.7100	2.7317	2,542.8000	2.5428	(6.915)	0	0	0
2018/02/01	2040	02/08/2018	10.03	Call	Bond Future	5,655.1700	5.6552	5,968.0500	5.9680	5.533	0	0	0
2018/02/01	2040	02/08/2018	10.04	Put	Bond Future	2,761.5800	2.7616	2,571.1600	2.5712	(6.895)	0	0	0
2018/02/01	2044	01/02/2018	9.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2044	01/02/2018	9.89	Call	Bond Future	2,547.5700	2.5476	2,376.1600	2.3762	(6.728)	0	0	0
2018/02/01	2044	01/02/2018			Bond Future	9.5956	92.1008	9.6150	91.9294	0.202	0.0000	0.0000	0
2018/02/01	2044	01/02/2018	9.90	Call	Bond Future	2,632.0000	2.6320	2,460.6000	2.4606	(6.512)	0	0	0

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2018/02/01	2044	01/02/2018	9.89	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2044	01/02/2018	9.91	Call	Bond Future	2,716.2900	2.7163	2,544.8900	2.5449	(6.310)	0	0	0
2018/02/01	2044	01/02/2018	9.91	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	2044	03/05/2018	10.10	Call	Bond Future	5,129.4100	5.1294	5,484.4700	5.4845	6.922	0	0	0
2018/02/01	2044	03/05/2018	10.09	Put	Bond Future	1,344.1100	1.3441	1,192.7600	1.1928	(11.260)	0	0	0
2018/02/01	2044	03/05/2018			Bond Future	9.6498	93.8190	9.5926	94.3235	(0.593)	0.0000	0.0000	20,178
2018/02/01	2044	03/05/2018	10.11	Call	Bond Future	5,187.9800	5.1880	5,545.0100	5.5450	6.882	0	0	0
2018/02/01	2044	03/05/2018	10.11	Put	Bond Future	1,297.8300	1.2978	1,150.4200	1.1504	(11.358)	0	0	0
2018/02/01	2044	03/05/2018	10.10	Put	Bond Future	1,320.8000	1.3208	1,171.4200	1.1714	(11.310)	0	0	0
2018/02/01	2044	03/05/2018	10.09	Call	Bond Future	5,071.0600	5.0711	5,424.1500	5.4241	6.963	0	0	0
2018/02/01	2044	02/08/2018	10.07	Call	Bond Future	5,860.6200	5.8606	6,181.4400	6.1814	5.474	0	0	0
2018/02/01	2044	02/08/2018			Bond Future	9.7066	91.1880	9.6478	91.7007	(0.606)	0.0000	0.0000	0
2018/02/01	2044	02/08/2018	10.05	Call	Bond Future	5,757.3100	5.7573	6,075.1000	6.0751	5.520	0	0	0
2018/02/01	2044	02/08/2018	10.05	Put	Bond Future	2,859.8400	2.8598	2,664.8900	2.6649	(6.817)	0	0	0
2018/02/01	2044	02/08/2018	10.07	Put	Bond Future	2,799.2300	2.7992	2,607.3100	2.6073	(6.856)	0	0	0
2018/02/01	2044	02/08/2018	10.06	Call	Bond Future	5,809.0000	5.8090	6,128.3100	6.1283	5.497	0	0	0
2018/02/01	2044	02/08/2018	10.06	Put	Bond Future	2,829.5100	2.8295	2,636.0800	2.6361	(6.836)	0	0	0
2018/02/01	2046	01/02/2018	132.92	Put	Bond Future	13,902.7400	13.9027	13,912.9900	13.9130	0.074	0	0	0
2018/02/01	2046	01/02/2018			Bond Future	119.0173	119.0173	119.0070	119.0070	(0.009)	0.0000	0.0000	0
2018/02/01	2046	01/02/2018	132.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	01/02/2018	132.91	Put	Bond Future	13,892.7400	13.8927	13,902.9900	13.9030	0.074	0	0	0
2018/02/01	2046	01/02/2018	132.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	01/02/2018	132.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	01/02/2018	132.90	Put	Bond Future	13,882.7400	13.8827	13,892.9900	13.8930	0.074	0	0	0
2018/02/01	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	03/05/2018			Bond Future	119.6440	119.6440	119.6318	119.6318	(0.010)	0.0000	0.0000	20,962
2018/02/01	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	03/05/2018	127.93	Put	Bond Future	8,286.0200	8.2860	8,298.2100	8.2982	0.147	0	0	0
2018/02/01	2046	03/05/2018	127.95	Put	Bond Future	8,306.0200	8.3060	8,318.2100	8.3182	0.147	0	0	0
2018/02/01	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	03/05/2018	127.94	Put	Bond Future	8,296.0200	8.2960	8,308.2100	8.3082	0.147	0	0	0
2018/02/01	2046	02/08/2018	128.78	Put	Bond Future	6,890.9700	6.8910	6,903.9600	6.9040	0.189	0	0	0
2018/02/01	2046	02/08/2018			Bond Future	121.8890	121.8890	121.8760	121.8760	(0.011)	0.0000	0.0000	0
2018/02/01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2046	02/08/2018	128.77	Put	Bond Future	6,880.9700	6.8810	6,893.9600	6.8940	0.189	0	0	0
2018/02/01	2046	02/08/2018	128.79	Put	Bond Future	6,900.9700	6.9010	6,913.9600	6.9140	0.188	0	0	0
2018/02/01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	01/02/2018	140.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	01/02/2018	140.23	Put	Bond Future	16,388.3200	16.3883	16,398.8400	16.3988	0.064	0	0	0
2018/02/01	2050	01/02/2018			Bond Future	123.8417	123.8417	123.8312	123.8312	(0.008)	0.0000	0.0000	0
2018/02/01	2050	01/02/2018	140.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	01/02/2018	140.25	Put	Bond Future	16,408.3200	16.4083	16,418.8400	16.4188	0.064	0	0	0
2018/02/01	2050	01/02/2018	140.24	Put	Bond Future	16,398.3200	16.3983	16,408.8400	16.4088	0.064	0	0	0
2018/02/01	2050	01/02/2018	140.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	03/05/2018	135.62	Put	Bond Future	9,461.6300	9.4616	9,472.4800	9.4725	0.115	0	0	0

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2018/02/01	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	03/05/2018			Bond Future	126.1584	126.1584	126.1475	126.1475	(0.009)	0.0000	0.0000	23,529
2018/02/01	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	03/05/2018	135.61	Put	Bond Future	9,451.6300	9.4516	9,462.4800	9.4625	0.115	0	0	0
2018/02/01	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	03/05/2018	135.63	Put	Bond Future	9,471.6300	9.4716	9,482.4800	9.4825	0.115	0	0	0
2018/02/01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	02/08/2018	137.54	Put	Bond Future	10,747.2700	10.7473	10,759.1000	10.7591	0.110	0	0	0
2018/02/01	2050	02/08/2018	137.52	Put	Bond Future	10,727.2700	10.7273	10,739.1000	10.7391	0.110	0	0	0
2018/02/01	2050	02/08/2018			Bond Future	126.7927	126.7927	126.7809	126.7809	(0.009)	0.0000	0.0000	0
2018/02/01	2050	02/08/2018	137.53	Put	Bond Future	10,737.2700	10.7373	10,749.1000	10.7491	0.110	0	0	0
2018/02/01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	AL37	01/02/2018			Index Future	573.1650	573.1650	572.6650	572.6650	(0.087)	0.0000	0.0000	0
2018/02/01	AL37	03/05/2018			Index Future	583.8570	583.8570	584.3820	584.3820	0.090	0.0000	0.0000	0
2018/02/01	AL37	02/08/2018			Index Future	594.7500	594.7500	595.2770	595.2770	0.089	0.0000	0.0000	0
2018/02/01	AL7T	01/02/2018			Index Future	662.3390	662.3390	661.3230	661.3230	(0.153)	0.0000	0.0000	0
2018/02/01	AL7T	03/05/2018			Index Future	674.6960	674.6960	675.9890	675.9890	0.192	0.0000	0.0000	0
2018/02/01	AL7T	02/08/2018			Index Future	687.2830	687.2830	688.5920	688.5920	0.190	0.0000	0.0000	0
2018/02/01	ALBI	01/02/2018			Index Future	599.0150	599.0150	598.0810	598.0810	(0.156)	0.0000	0.0000	0
2018/02/01	ALBI	03/05/2018			Index Future	610.1900	610.1900	612.2210	612.2210	0.333	0.0000	0.0000	830
2018/02/01	ALBI	02/08/2018			Index Future	621.5740	621.5740	623.6350	623.6350	0.332	0.0000	0.0000	0
2018/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C040	06/10/2015			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
2018/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	C446	31/03/2046			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
2018/02/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/01	EL28	01/02/2018	132.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	01/02/2018			Bond Future	128.0295	128.0295	128.0204	128.0204	(0.007)	0.0000	0.0000	0
2018/02/01	EL28	01/02/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	01/02/2018	132.29	Put	Bond Future	4,260.4900	4.2605	4,269.6400	4.2696	0.215	0	0	0
2018/02/01	EL28	01/02/2018	132.31	Put	Bond Future	4,280.4900	4.2805	4,289.6400	4.2896	0.214	0	0	0
2018/02/01	EL28	01/02/2018	132.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	01/02/2018	132.30	Put	Bond Future	4,270.4900	4.2705	4,279.6400	4.2796	0.214	0	0	0
2018/02/01	EL28	03/05/2018	133.20	Put	Bond Future	4,534.9600	4.5350	4,888.7500	4.8888	7.801	0	0	0
2018/02/01	EL28	03/05/2018			Bond Future	128.6650	128.6650	128.3113	128.3113	(0.275)	0.0000	0.0000	0
2018/02/01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	03/05/2018	133.19	Put	Bond Future	4,524.9600	4.5250	4,878.7500	4.8788	7.819	0	0	0
2018/02/01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	03/05/2018	133.18	Put	Bond Future	4,514.9600	4.5150	4,868.7500	4.8688	7.836	0	0	0
2018/02/01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	02/08/2018			Bond Future	131.0793	131.0793	130.7182	130.7182	(0.275)	0.0000	0.0000	0
2018/02/01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	02/08/2018	134.93	Put	Bond Future	3,850.6800	3.8507	4,211.8000	4.2118	9.378	0	0	0
2018/02/01	EL28	02/08/2018	134.95	Put	Bond Future	3,870.6800	3.8707	4,231.8000	4.2318	9.330	0	0	0
2018/02/01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	EL28	02/08/2018	134.94	Put	Bond Future	3,860.6800	3.8607	4,221.8000	4.2218	9.354	0	0	0
2018/02/01	ES33	01/02/2018	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	01/02/2018	10.99	Call	Bond Future	1,926.0100	1.9260	1,810.0400	1.8100	(6.021)	0	0	0
2018/02/01	ES33	01/02/2018			Bond Future	10.6711	79.1195	10.6900	79.0035	0.177	0.0000	0.0000	0
2018/02/01	ES33	01/02/2018	11.00	Call	Bond Future	1,985.2400	1.9852	1,869.2700	1.8693	(5.842)	0	0	0
2018/02/01	ES33	01/02/2018	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	01/02/2018	11.01	Call	Bond Future	2,044.3900	2.0444	1,928.4200	1.9284	(5.673)	0	0	0
2018/02/01	ES33	01/02/2018	11.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	03/05/2018	11.22	Call	Bond Future	2,676.0000	2.6760	2,997.6300	2.9976	12.019	0	0	0
2018/02/01	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	03/05/2018			Bond Future	10.7666	76.8040	10.7138	77.1256	(0.491)	0.0000	0.0000	9,466
2018/02/01	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	03/05/2018	11.20	Call	Bond Future	2,560.9300	2.5609	2,882.5600	2.8826	12.559	0	0	0
2018/02/01	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	03/05/2018	11.21	Call	Bond Future	2,618.5000	2.6185	2,940.1300	2.9401	12.283	0	0	0
2018/02/01	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	02/08/2018	11.14	Call	Bond Future	1,620.1000	1.6201	1,946.7500	1.9468	20.162	0	0	0
2018/02/01	ES33	02/08/2018			Bond Future	10.8641	78.2366	10.8096	78.5633	(0.502)	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
2018/02/01	ES33	02/08/2018	11.15	Call	Bond Future	1,677.8500	1.6778	2,004.5000	2.0045	19.468	0	0	0
2018/02/01	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES33	02/08/2018	11.16	Call	Bond Future	1,735.5400	1.7355	2,062.1900	2.0622	18.821	0	0	0
2018/02/01	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	ES42	01/02/2018			Bond Future	10.8461	82.4467	10.8650	82.3134	0.175	0.0000	0.0000	0
2018/02/01	ES42	03/05/2018			Bond Future	10.9407	79.7234	10.8827	80.1280	(0.530)	0.0000	0.0000	7,957
2018/02/01	ES42	02/08/2018			Bond Future	11.0355	81.2102	10.9756	81.6212	(0.542)	0.0000	0.0000	0
2018/02/01	GOVI	01/02/2018	581.04	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	01/02/2018			GOVI	597.7270	597.7270	596.7680	596.7680	(0.160)	0.0000	0.0000	0
2018/02/01	GOVI	01/02/2018	581.03	Call	GOVI	166,970.0000	16.6970	157,380.0000	15.7380	(5.744)	0	0	0
2018/02/01	GOVI	01/02/2018	581.03	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	01/02/2018	581.04	Call	GOVI	166,870.0000	16.6870	157,280.0000	15.7280	(5.747)	0	0	0
2018/02/01	GOVI	01/02/2018	581.02	Call	GOVI	167,070.0000	16.7070	157,480.0000	15.7480	(5.740)	0	0	0
2018/02/01	GOVI	01/02/2018	581.02	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	03/05/2018	590.29	Call	GOVI	185,880.0000	18.5880	203,780.0000	20.3780	9.630	0	0	0
2018/02/01	GOVI	03/05/2018	590.27	Call	GOVI	186,080.0000	18.6080	203,980.0000	20.3980	9.620	0	0	0
2018/02/01	GOVI	03/05/2018			GOVI	608.8780	608.8780	610.6680	610.6680	0.294	0.0000	0.0000	597
2018/02/01	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	03/05/2018	590.28	Call	GOVI	185,980.0000	18.5980	203,880.0000	20.3880	9.625	0	0	0
2018/02/01	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	02/08/2018			GOVI	620.2380	620.2380	622.0540	622.0540	0.293	0.0000	0.0000	0
2018/02/01	GOVI	02/08/2018	605.71	Call	GOVI	145,280.0000	14.5280	163,440.0000	16.3440	12.500	0	0	0
2018/02/01	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GOVI	02/08/2018	605.72	Call	GOVI	145,180.0000	14.5180	163,340.0000	16.3340	12.509	0	0	0
2018/02/01	GOVI	02/08/2018	605.70	Call	GOVI	145,380.0000	14.5380	163,540.0000	16.3540	12.491	0	0	0
2018/02/01	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/01	IGOV	01/02/2018			Index Future	248.1440	248.1440	248.1360	248.1360	(0.003)	0.0000	0.0000	0
2018/02/01	IGOV	03/05/2018			Index Future	252.7860	252.7860	252.1830	252.1830	(0.239)	0.0000	0.0000	1,146
2018/02/01	IGOV	02/08/2018			Index Future	257.5300	257.5300	256.9140	256.9140	(0.239)	0.0000	0.0000	0
2018/02/01	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/01	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/01	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/02/01	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4700	100.4700	0.000	0.0000	0.0000	0
2018/02/01	IS01	22/03/2019			Interest Rate Swap	99.4800	99.4800	99.4800	99.4800	0.000	0.0000	0.0000	0
2018/02/01	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/01	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/01	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/02/01	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8500	98.8500	0.000	0.0000	0.0000	0
2018/02/01	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2300	99.2300	(0.010)	0.0000	0.0000	0

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2018/02/01	IS02	21/06/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/02/01	IS02	20/09/2019			Interest Rate Swap	99.9700	99.9700	99.9500	99.9500	(0.020)	0.0000	0.0000	0
2018/02/01	IS02	20/12/2019			Interest Rate Swap	100.8900	100.8900	100.8800	100.8800	(0.010)	0.0000	0.0000	0
2018/02/01	IS02	23/03/2020			Interest Rate Swap	98.6400	98.6400	98.6200	98.6200	(0.020)	0.0000	0.0000	0
2018/02/01	IS05	17/12/2020			Interest Rate Swap	96.0900	96.0900	96.0800	96.0800	(0.010)	0.0000	0.0000	0
2018/02/01	IS05	16/03/2021			Interest Rate Swap	95.3200	95.3200	95.3000	95.3000	(0.021)	0.0000	0.0000	0
2018/02/01	IS05	15/06/2021			Interest Rate Swap	94.5100	94.5100	94.4800	94.4800	(0.032)	0.0000	0.0000	0
2018/02/01	IS05	21/09/2021			Interest Rate Swap	94.6800	94.6800	94.6500	94.6500	(0.032)	0.0000	0.0000	0
2018/02/01	IS05	21/12/2021			Interest Rate Swap	96.8800	96.8800	96.8400	96.8400	(0.041)	0.0000	0.0000	51
2018/02/01	IS05	15/03/2022			Interest Rate Swap	97.0200	97.0200	96.9800	96.9800	(0.041)	0.0000	0.0000	0
2018/02/01	IS05	21/06/2022			Interest Rate Swap	98.2200	98.2200	98.1700	98.1700	(0.051)	0.0000	0.0000	0
2018/02/01	IS05	20/09/2022			Interest Rate Swap	100.4300	100.4300	100.3800	100.3800	(0.050)	0.0000	0.0000	0
2018/02/01	IS05	20/12/2022			Interest Rate Swap	101.6800	101.6800	101.6400	101.6400	(0.039)	0.0000	0.0000	0
2018/02/01	IS05	22/03/2023			Interest Rate Swap	96.8100	96.8100	96.7600	96.7600	(0.052)	0.0000	0.0000	0
2018/02/01	IS10	17/12/2025			Interest Rate Swap	95.1100	95.1100	95.0600	95.0600	(0.053)	0.0000	0.0000	0
2018/02/01	IS10	16/03/2026			Interest Rate Swap	92.1300	92.1300	92.0700	92.0700	(0.065)	0.0000	0.0000	0
2018/02/01	IS10	15/06/2026			Interest Rate Swap	90.8800	90.8800	90.8200	90.8200	(0.066)	0.0000	0.0000	0
2018/02/01	IS10	21/09/2026			Interest Rate Swap	93.0500	93.0500	92.9800	92.9800	(0.075)	0.0000	0.0000	0
2018/02/01	IS10	21/12/2026			Interest Rate Swap	96.8400	96.8400	96.7700	96.7700	(0.072)	0.0000	0.0000	0
2018/02/01	IS10	15/03/2027			Interest Rate Swap	95.4100	95.4100	95.3400	95.3400	(0.073)	0.0000	0.0000	0
2018/02/01	IS10	21/06/2027			Interest Rate Swap	97.4800	97.4800	97.4000	97.4000	(0.082)	0.0000	0.0000	0
2018/02/01	IS10	20/09/2027			Interest Rate Swap	101.1900	101.1900	101.1200	101.1200	(0.069)	0.0000	0.0000	0
2018/02/01	IS10	20/12/2027			Interest Rate Swap	101.5400	101.5400	101.4700	101.4700	(0.069)	0.0000	0.0000	0
2018/02/01	IS10	22/03/2028			Interest Rate Swap	96.8000	96.8000	96.7300	96.7300	(0.072)	0.0000	0.0000	0
2018/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/01	JBAF	21/02/2018			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2018/02/01	JBAF	20/03/2018			Jibar Tradeable Future	6.8500	93.1500	6.8500	93.1500	0.000	0.0000	0.0000	2,500
2018/02/01	JBAF	18/04/2018			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/02/01	JBAF	20/06/2018			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0
2018/02/01	JBAF	19/09/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	0
2018/02/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/01	JBAF	19/12/2018			Jibar Tradeable Future	6.8700	93.1300	6.8700	93.1300	0.000	0.0000	0.0000	0
2018/02/01	JBAF	20/03/2019			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	0
2018/02/01	JBAF	19/06/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/02/01	JBAF	18/09/2019			Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	0.000	0.0000	0.0000	0
2018/02/01	R023	01/02/2018	8.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R023	01/02/2018			Bond Future	7.7453	103.4155	7.7700	103.3137	0.319	0.0000	0.0000	0
2018/02/01	R023	01/02/2018	8.32	Call	Bond Future	2,335.8100	2.3358	2,233.9900	2.2340	(4.359)	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
2018/02/01	R023	01/02/2018	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R023	01/02/2018	8.33	Call	Bond Future	2,375.8600	2.3759	2,274.0400	2.2740	(4.286)	0	0	0
2018/02/01	R023	01/02/2018	8.31	Call	Bond Future	2,295.7400	2.2957	2,193.9200	2.1939	(4.435)	0	0	0
2018/02/01	R023	01/02/2018	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R023	03/05/2018	8.27	Call	Bond Future	2,325.1700	2.3252	2,405.6000	2.4056	3.459	0	0	0
2018/02/01	R023	03/05/2018			Bond Future	7.7553	101.4150	7.7284	101.5212	(0.346)	0.0000	0.0000	66,216
2018/02/01	R023	03/05/2018	8.27	Put	Bond Future	314.4300	0.3144	288.5900	0.2886	(8.218)	0	0	0
2018/02/01	R023	03/05/2018	8.28	Call	Bond Future	2,355.9500	2.3559	2,436.8600	2.4369	3.434	0	0	0
2018/02/01	R023	03/05/2018	8.29	Put	Bond Future	299.1500	0.2991	274.2700	0.2743	(8.317)	0	0	0
2018/02/01	R023	03/05/2018	9.19	Call	Bond Future	5,500.2400	5.5002	5,604.1500	5.6041	1.889	0	0	0
2018/02/01	R023	03/05/2018	9.19	Put	Bond Future	17.2800	0.0173	14.9200	0.0149	(13.657)	0	0	2,500
2018/02/01	R023	03/05/2018	8.28	Put	Bond Future	306.6400	0.3066	281.2800	0.2813	(8.270)	0	0	0
2018/02/01	R023	03/05/2018	8.29	Call	Bond Future	2,387.0100	2.3870	2,468.4000	2.4684	3.410	0	0	0
2018/02/01	R035	01/02/2018	9.75	Call	Bond Future	2,943.8200	2.9438	2,786.2500	2.7863	(5.353)	0	0	0
2018/02/01	R035	01/02/2018	9.73	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R035	01/02/2018			Bond Future	9.3807	99.6249	9.4000	99.4673	0.206	0.0000	0.0000	0
2018/02/01	R035	01/02/2018	9.75	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R035	01/02/2018	9.73	Call	Bond Future	2,787.9500	2.7880	2,630.3500	2.6304	(5.653)	0	0	0
2018/02/01	R035	01/02/2018	9.74	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R035	01/02/2018	9.74	Call	Bond Future	2,865.9300	2.8659	2,708.3500	2.7083	(5.498)	0	0	0
2018/02/01	R035	03/05/2018	9.91	Put	Bond Future	1,393.3800	1.3934	1,250.5100	1.2505	(10.253)	0	0	0
2018/02/01	R035	03/05/2018			Bond Future	9.4327	96.9831	9.3753	97.4475	(0.609)	0.0000	0.0000	55,845
2018/02/01	R035	03/05/2018	9.90	Call	Bond Future	5,073.5500	5.0736	5,393.3600	5.3934	6.303	0	0	0
2018/02/01	R035	03/05/2018	9.90	Put	Bond Future	1,415.5300	1.4155	1,270.9700	1.2710	(10.212)	0	0	0
2018/02/01	R035	03/05/2018	9.91	Call	Bond Future	5,127.3600	5.1274	5,448.8600	5.4489	6.270	0	0	0
2018/02/01	R035	03/05/2018	9.89	Call	Bond Future	5,019.7800	5.0198	5,337.9000	5.3379	6.337	0	0	0
2018/02/01	R035	03/05/2018	9.89	Put	Bond Future	1,437.8100	1.4378	1,291.5600	1.2916	(10.172)	0	0	0
2018/02/01	R035	02/08/2018	9.42	Call	Bond Future	3,855.7000	3.8557	4,084.7600	4.0848	5.941	0	0	0
2018/02/01	R035	02/08/2018			Bond Future	9.4861	98.7924	9.4271	99.2641	(0.622)	0.0000	0.0000	3
2018/02/01	R035	02/08/2018	9.42	Put	Bond Future	4,384.1200	4.3841	4,141.4700	4.1415	(5.535)	0	0	0
2018/02/01	R035	02/08/2018	9.43	Call	Bond Future	3,890.9500	3.8910	4,121.4700	4.1215	5.925	0	0	0
2018/02/01	R035	02/08/2018	9.44	Put	Bond Future	4,294.2400	4.2942	4,054.5100	4.0545	(5.583)	0	0	0
2018/02/01	R035	02/08/2018	9.43	Put	Bond Future	4,339.1700	4.3392	4,097.9800	4.0980	(5.558)	0	0	0
2018/02/01	R035	02/08/2018	9.44	Call	Bond Future	3,926.1200	3.9261	4,158.1000	4.1581	5.909	0	0	0
2018/02/01	R186	01/02/2018	8.96	Call	Bond Future	3,259.9800	3.2600	3,097.1100	3.0971	(4.996)	0	0	0
2018/02/01	R186	01/02/2018	8.50	Put	Bond Future	79.0400	0.0790	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R186	01/02/2018	9.00	Call	Bond Future	3,515.6100	3.5156	3,352.7400	3.3527	(4.633)	0	0	0
2018/02/01	R186	01/02/2018	9.25	Call	Bond Future	5,095.4100	5.0954	4,932.5400	4.9325	(3.196)	0	0	0
2018/02/01	R186	01/02/2018			Bond Future	8.4605	113.8830	8.4850	113.7202	0.290	0.0000	0.0000	0
2018/02/01	R186	01/02/2018	8.50	Call	Bond Future	341.4800	0.3415	99.5700	0.0996	(70.842)	0	0	0
2018/02/01	R186	01/02/2018	7.75	Put	Bond Future	4,861.7900	4.8618	5,024.6600	5.0247	3.350	0	0	0
2018/02/01	R186	01/02/2018	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	8.97	Call	Bond Future	3,323.9600	3.3240	3,161.0900	3.1611	(4.900)	0	0	0
2018/02/01	R186	01/02/2018	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/01	R186	01/02/2018	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	8.98	Call	Bond Future	3,387.9000		3.3879	3,225.0300	3.2250	(4.807)	0	0	0
2018/02/01	R186	01/02/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	01/02/2018	8.75	Call	Bond Future	1,904.8500		1.9049	1,741.9800	1.7420	(8.550)	0	0	0
2018/02/01	R186	01/02/2018	9.65	Call	Bond Future	7,560.3500		7.5603	7,397.4800	7.3975	(2.154)	0	0	0
2018/02/01	R186	01/02/2018	9.65	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R186	03/05/2018	10.14	Put	Bond Future	33.0200		0.0330	28.9500	0.0290	(12.326)	0	0	0
2018/02/01	R186	03/05/2018	8.00	Put	Bond Future	4,001.4300		4.0014	3,864.4200	3.8644	(3.424)	0	0	0
2018/02/01	R186	03/05/2018	8.69	Call	Bond Future	2,529.1900		2.5292	2,626.5100	2.6265	3.848	0	0	0
2018/02/01	R186	03/05/2018	9.72	Put	Bond Future	126.3600		0.1264	113.7400	0.1137	(9.987)	0	0	10,640
2018/02/01	R186	03/05/2018	8.40	Put	Bond Future	2,189.5000		2.1895	2,085.9400	2.0859	(4.730)	0	0	0
2018/02/01	R186	03/05/2018	8.92	Call	Bond Future	3,520.2300		3.5202	3,637.5900	3.6376	3.334	0	0	0
2018/02/01	R186	03/05/2018	8.91	Put	Bond Future	854.9100		0.8549	798.5200	0.7985	(6.596)	0	0	0
2018/02/01	R186	03/05/2018			Bond Future	8.5004		116.0076	8.4738	116.1805	(0.313)	0.0000	0.0000	182,013
2018/02/01	R186	03/05/2018	9.30	Put	Bond Future	371.7800		0.3718	341.7100	0.3417	(8.088)	0	0	0
2018/02/01	R186	03/05/2018	9.30	Call	Bond Future	5,410.6300		5.4106	5,553.5000	5.5535	2.641	0	0	1,120
2018/02/01	R186	03/05/2018	10.14	Call	Bond Future	10,046.7700		10.0468	10,215.6400	10.2156	1.681	0	0	0
2018/02/01	R186	03/05/2018	8.93	Call	Bond Future	3,566.4500		3.5664	3,684.6200	3.6846	3.313	0	0	0
2018/02/01	R186	03/05/2018	8.93	Put	Bond Future	821.1000		0.8211	766.3300	0.7663	(6.670)	0	0	0
2018/02/01	R186	03/05/2018	9.19	Put	Bond Future	474.6600		0.4747	438.2800	0.4383	(7.664)	0	0	0
2018/02/01	R186	03/05/2018	8.00	Call	Bond Future	688.6900		0.6887	724.6200	0.7246	5.217	0	0	4,745
2018/02/01	R186	03/05/2018	8.69	Put	Bond Future	1,306.3400		1.3063	1,230.7200	1.2307	(5.789)	0	0	0
2018/02/01	R186	03/05/2018	9.72	Call	Bond Future	7,692.0200		7.6920	7,852.3400	7.8523	2.084	0	0	0
2018/02/01	R186	03/05/2018	8.70	Put	Bond Future	1,282.4400		1.2824	1,207.7400	1.2077	(5.825)	0	0	3,500
2018/02/01	R186	03/05/2018	8.40	Call	Bond Future	1,535.1600		1.5352	1,604.5400	1.6045	4.519	0	0	4,745
2018/02/01	R186	03/05/2018	8.92	Put	Bond Future	837.7700		0.8378	782.1900	0.7822	(6.634)	0	0	0
2018/02/01	R186	03/05/2018	8.91	Call	Bond Future	3,474.4400		3.4744	3,590.9900	3.5910	3.354	0	0	0
2018/02/01	R186	03/05/2018	9.75	Call	Bond Future	7,858.7100		7.8587	8,019.9200	8.0199	2.051	0	0	0
2018/02/01	R186	03/05/2018	9.75	Put	Bond Future	115.6100		0.1156	103.8800	0.1039	(10.146)	0	0	3,200
2018/02/01	R186	03/05/2018	9.19	Call	Bond Future	4,838.3700		4.8384	4,974.9300	4.9749	2.822	0	0	0
2018/02/01	R186	03/05/2018	8.70	Call	Bond Future	2,569.2800		2.5693	2,667.5200	2.6675	3.824	0	0	0
2018/02/01	R186	03/05/2018	8.85	Call	Bond Future	3,203.9900		3.2040	3,315.5600	3.3156	3.482	0	0	0
2018/02/01	R186	03/05/2018	8.85	Put	Bond Future	963.0600		0.9631	901.6900	0.9017	(6.372)	0	0	4,745
2018/02/01	R186	02/08/2018	8.48	Put	Bond Future	2,863.8700		2.8639	2,768.0700	2.7681	(3.345)	0	0	0
2018/02/01	R186	02/08/2018	8.25	Call	Bond Future	0.0000		0.0000	1,944.3600	1.9444	100.000	0	0	1,470
2018/02/01	R186	02/08/2018			Bond Future	8.5418		112.8708	8.5142	113.0456	(0.323)	0.0000	0.0000	51
2018/02/01	R186	02/08/2018	8.47	Call	Bond Future	2,443.2000		2.4432	2,521.5100	2.5215	3.205	0	0	0
2018/02/01	R186	02/08/2018	8.47	Put	Bond Future	2,899.3300		2.8993	2,802.8700	2.8029	(3.327)	0	0	0
2018/02/01	R186	02/08/2018	8.48	Call	Bond Future	2,471.4000		2.4714	2,550.3700	2.5504	3.195	0	0	0
2018/02/01	R186	02/08/2018	8.25	Put	Bond Future	0.0000		0.0000	3,638.4300	3.6384	100.000	0	0	0
2018/02/01	R186	02/08/2018	7.50	Put	Bond Future	0.0000		0.0000	7,368.9600	7.3690	100.000	0	0	0
2018/02/01	R186	02/08/2018	8.46	Call	Bond Future	2,415.5400		2.4155	2,493.1900	2.4932	3.215	0	0	0
2018/02/01	R186	02/08/2018	8.46	Put	Bond Future	2,935.3800		2.9354	2,838.2600	2.8383	(3.309)	0	0	0
2018/02/01	R186	02/08/2018	7.50	Call	Bond Future	0.0000		0.0000	680.3400	0.6803	100.000	0	0	1,470
2018/02/01	R186	01/11/2018	9.14	Call	Bond Future	5,335.3600		5.3354	5,450.4500	5.4504	2.157	0	0	0
2018/02/01	R186	01/11/2018	7.96	Put	Bond Future	5,743.7100		5.7437	5,620.8800	5.6209	(2.139)	0	0	0
2018/02/01	R186	01/11/2018	8.54	Put	Bond Future	3,427.7700		3.4278	3,333.9200	3.3339	(2.738)	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
2018/02/01	R186	01/11/2018			Bond Future		8.5744	115.0412	8.5455	115.2198	0.0000	0.0000	0
2018/02/01	R186	01/11/2018	8.46	Put	Bond Future	3,706.2700		3.7063	3,608.1800	3.6082	0	0	0
2018/02/01	R186	01/11/2018	8.46	Call	Bond Future	2,996.4900		2.9965	3,077.0200	3.0770	0	0	5,000
2018/02/01	R186	01/11/2018	8.53	Call	Bond Future	3,187.1900		3.1872	3,271.4200	3.2714	0	0	0
2018/02/01	R186	01/11/2018	8.53	Put	Bond Future	3,461.9600		3.4620	3,367.5700	3.3676	0	0	0
2018/02/01	R186	01/11/2018	9.14	Put	Bond Future	1,911.4600		1.9115	1,847.9300	1.8479	0	0	5,000
2018/02/01	R186	01/11/2018	7.96	Call	Bond Future	1,861.4200		1.8614	1,917.2100	1.9172	0	0	5,000
2018/02/01	R186	01/11/2018	8.54	Call	Bond Future	3,214.9600		3.2150	3,299.7300	3.2997	0	0	0
2018/02/01	R186	01/11/2018	8.52	Call	Bond Future	3,159.5700		3.1596	3,243.2700	3.2433	0	0	0
2018/02/01	R186	01/11/2018	8.52	Put	Bond Future	3,496.3500		3.4963	3,401.4300	3.4014	0	0	0
2018/02/01	R197	01/02/2018	301.68	Put	Bond Future	4,915.6400		4.9156	4,944.1800	4.9442	0	0	0
2018/02/01	R197	01/02/2018			Bond Future	296.7644		296.7644	296.7358	296.7358	0.0000	0.0000	0
2018/02/01	R197	01/02/2018	301.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	01/02/2018	301.67	Put	Bond Future	4,905.6400		4.9056	4,934.1800	4.9342	0	0	0
2018/02/01	R197	01/02/2018	301.68	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	01/02/2018	301.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	01/02/2018	301.66	Put	Bond Future	4,895.6400		4.8956	4,924.1800	4.9242	0	0	0
2018/02/01	R197	03/05/2018	304.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	03/05/2018			Bond Future	302.3158		302.3158	301.9820	301.9820	0.0000	0.0000	2,388
2018/02/01	R197	03/05/2018	304.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	03/05/2018	304.44	Put	Bond Future	2,124.2000		2.1242	2,457.9600	2.4580	0	0	0
2018/02/01	R197	03/05/2018	304.46	Put	Bond Future	2,144.2000		2.1442	2,477.9600	2.4780	0	0	0
2018/02/01	R197	03/05/2018	304.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R197	03/05/2018	304.45	Put	Bond Future	2,134.2000		2.1342	2,467.9600	2.4680	0	0	0
2018/02/01	R202	01/02/2018	249.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R202	01/02/2018	249.06	Put	Bond Future	14,252.7200		14.2527	14,273.4700	14.2735	0	0	0
2018/02/01	R202	01/02/2018			Bond Future	234.8073		234.8073	234.7865	234.7865	0.0000	0.0000	0
2018/02/01	R202	01/02/2018	249.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R202	01/02/2018	249.08	Put	Bond Future	14,272.7200		14.2727	14,293.4700	14.2935	0	0	0
2018/02/01	R202	01/02/2018	249.07	Put	Bond Future	14,262.7200		14.2627	14,283.4700	14.2835	0	0	0
2018/02/01	R202	01/02/2018	249.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R202	03/05/2018	247.48	Put	Bond Future	8,509.8900		8.5099	9,613.6000	9.6136	0	0	0
2018/02/01	R202	03/05/2018	247.47	Call	Bond Future	230.3200		0.2303	141.4800	0.1415	0	0	0
2018/02/01	R202	03/05/2018			Bond Future	239.1996		239.1996	238.0073	238.0073	0.0000	0.0000	23,050
2018/02/01	R202	03/05/2018	247.48	Call	Bond Future	229.5100		0.2295	140.9400	0.1409	0	0	0
2018/02/01	R202	03/05/2018	247.47	Put	Bond Future	8,500.7000		8.5007	9,604.1400	9.6041	0	0	0
2018/02/01	R202	03/05/2018	247.49	Call	Bond Future	228.6900		0.2287	140.4000	0.1404	0	0	0
2018/02/01	R202	03/05/2018	247.49	Put	Bond Future	8,519.0700		8.5191	9,623.0600	9.6231	0	0	0
2018/02/01	R204	01/02/2018	7.27	Call	Bond Future	193.2100		0.1932	175.6300	0.1756	0	0	0
2018/02/01	R204	01/02/2018			Bond Future	7.0390		101.8180	7.0600	101.8004	0.0000	0.0000	0
2018/02/01	R204	01/02/2018	7.25	Call	Bond Future	176.5000		0.1765	158.9200	0.1589	0	0	0
2018/02/01	R204	01/02/2018	7.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R204	01/02/2018	7.27	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2018/02/01	R204	01/02/2018	7.26	Call	Bond Future	184.8600		0.1849	167.2800	0.1673	0	0	0
2018/02/01	R204	01/02/2018	7.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	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
2018/02/01	R204	03/05/2018	7.10	Put	Bond Future	45.9500	0.0459	41.1800	0.0412	(10.381)	0	0	0
2018/02/01	R204	03/05/2018			Bond Future	6.8346	103.7175	6.8078	103.7336	(0.392)	0.0000	0.0000	22,580
2018/02/01	R204	03/05/2018	7.09	Call	Bond Future	201.3800	0.2014	212.6500	0.2127	5.596	0	0	0
2018/02/01	R204	03/05/2018	7.09	Put	Bond Future	47.4700	0.0475	42.5700	0.0426	(10.322)	0	0	0
2018/02/01	R204	03/05/2018	7.10	Call	Bond Future	205.8800	0.2059	217.2800	0.2173	5.537	0	0	0
2018/02/01	R204	03/05/2018	7.08	Call	Bond Future	196.9100	0.1969	208.0600	0.2081	5.662	0	0	0
2018/02/01	R204	03/05/2018	7.08	Put	Bond Future	49.0200	0.0490	44.0000	0.0440	(10.241)	0	0	0
2018/02/01	R207	01/02/2018	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R207	01/02/2018	7.60	Call	Bond Future	978.0900	0.9781	932.7000	0.9327	(4.641)	0	0	0
2018/02/01	R207	01/02/2018			Bond Future	7.0496	100.7913	7.0750	100.7459	0.360	0.0000	0.0000	0
2018/02/01	R207	01/02/2018	7.61	Call	Bond Future	995.7400	0.9957	950.3500	0.9503	(4.558)	0	0	0
2018/02/01	R207	01/02/2018	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R207	01/02/2018	7.62	Call	Bond Future	1,013.3900	1.0134	968.0000	0.9680	(4.479)	0	0	0
2018/02/01	R207	01/02/2018	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R207	03/05/2018	7.57	Call	Bond Future	961.3700	0.9614	1,000.9000	1.0009	4.112	0	0	0
2018/02/01	R207	03/05/2018	7.56	Put	Bond Future	40.3500	0.0404	34.9100	0.0349	(13.482)	0	0	0
2018/02/01	R207	03/05/2018			Bond Future	6.9799	102.6716	6.9515	102.7164	(0.408)	0.0000	0.0000	47,558
2018/02/01	R207	03/05/2018	7.58	Call	Bond Future	975.4400	0.9754	1,015.1300	1.0151	4.069	0	0	0
2018/02/01	R207	03/05/2018	7.58	Put	Bond Future	37.3500	0.0373	32.2400	0.0322	(13.681)	0	0	0
2018/02/01	R207	03/05/2018	7.57	Put	Bond Future	38.8200	0.0388	33.5500	0.0336	(13.575)	0	0	0
2018/02/01	R207	03/05/2018	7.56	Call	Bond Future	947.3600	0.9474	986.7200	0.9867	4.155	0	0	0
2018/02/01	R208	01/02/2018	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R208	01/02/2018			Bond Future	7.3400	100.7488	7.3650	100.6804	0.341	0.0000	0.0000	0
2018/02/01	R208	01/02/2018	7.84	Call	Bond Future	1,357.4200	1.3574	1,288.9700	1.2890	(5.043)	0	0	0
2018/02/01	R208	01/02/2018	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R208	01/02/2018	7.85	Call	Bond Future	1,384.3300	1.3843	1,315.8800	1.3159	(4.945)	0	0	0
2018/02/01	R208	01/02/2018	7.83	Call	Bond Future	1,330.5000	1.3305	1,262.0500	1.2620	(5.145)	0	0	0
2018/02/01	R208	01/02/2018	7.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R208	03/05/2018	7.77	Call	Bond Future	1,282.3600	1.2824	1,337.0600	1.3371	4.266	0	0	0
2018/02/01	R208	03/05/2018			Bond Future	7.3201	99.2271	7.2927	99.2967	(0.374)	0.0000	0.0000	33,549
2018/02/01	R208	03/05/2018	7.77	Put	Bond Future	145.0300	0.1450	130.0500	0.1301	(10.329)	0	0	0
2018/02/01	R208	03/05/2018	7.78	Call	Bond Future	1,302.8100	1.3028	1,357.8900	1.3579	4.228	0	0	0
2018/02/01	R208	03/05/2018	7.79	Put	Bond Future	136.0100	0.1360	121.7700	0.1218	(10.470)	0	0	0
2018/02/01	R208	03/05/2018	7.78	Put	Bond Future	140.3900	0.1404	125.7900	0.1258	(10.400)	0	0	0
2018/02/01	R208	03/05/2018	7.79	Call	Bond Future	1,323.5100	1.3235	1,378.9500	1.3790	4.189	0	0	0
2018/02/01	R209	01/02/2018	9.72	Call	Bond Future	2,306.6600	2.3067	2,173.7100	2.1737	(5.764)	0	0	0
2018/02/01	R209	01/02/2018	9.73	Call	Bond Future	2,372.0000	2.3720	2,239.0500	2.2391	(5.605)	0	0	0
2018/02/01	R209	01/02/2018	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	10.10	Call	Bond Future	4,727.2900	4.7273	4,594.3400	4.5943	(2.812)	0	0	0
2018/02/01	R209	01/02/2018	9.85	Call	Bond Future	3,149.0900	3.1491	3,016.1400	3.0161	(4.222)	0	0	0
2018/02/01	R209	01/02/2018	9.33	Call	Bond Future	87.4500	0.0874	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R209	01/02/2018	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.75	Call	Bond Future	2,502.4100	2.5024	2,369.4600	2.3695	(5.313)	0	0	0
2018/02/01	R209	01/02/2018			Bond Future	9.3756	75.1850	9.3950	75.0521	0.207	0.0000	0.0000	0
2018/02/01	R209	01/02/2018	9.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/01	R209	01/02/2018	9.71	Call	Bond Future	2,241.2300		2.2412	2,108.2800	2.1083	(5.932)	0	0	0
2018/02/01	R209	01/02/2018	9.88	Call	Bond Future	3,341.3500		3.3413	3,208.4000	3.2084	(3.979)	0	0	0
2018/02/01	R209	01/02/2018	9.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.59	Call	Bond Future	1,449.3100		1.4493	1,315.9800	1.3160	(9.200)	0	0	0
2018/02/01	R209	01/02/2018	9.59	Put	Bond Future	0.3800		0.0004	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R209	01/02/2018	9.72	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	10.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.33	Put	Bond Future	401.1600		0.4012	446.6600	0.4467	11.342	0	0	0
2018/02/01	R209	01/02/2018	10.22	Call	Bond Future	5,465.7900		5.4658	5,332.8400	5.3328	(2.432)	0	0	0
2018/02/01	R209	01/02/2018	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	10.00	Call	Bond Future	4,102.5200		4.1025	3,969.5700	3.9696	(3.241)	0	0	0
2018/02/01	R209	01/02/2018	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.89	Call	Bond Future	3,405.2600		3.4053	3,272.3100	3.2723	(3.904)	0	0	0
2018/02/01	R209	01/02/2018	9.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.32	Put	Bond Future	452.9600		0.4530	515.7400	0.5157	13.860	0	0	0
2018/02/01	R209	01/02/2018	9.32	Call	Bond Future	70.1700		0.0702	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R209	01/02/2018	9.87	Call	Bond Future	3,277.3500		3.2774	3,144.4000	3.1444	(4.057)	0	0	0
2018/02/01	R209	01/02/2018	9.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/02/2018	9.52	Put	Bond Future	5.5500		0.0056	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R209	01/02/2018	9.52	Call	Bond Future	986.1800		0.9862	847.6800	0.8477	(14.044)	0	0	0
2018/02/01	R209	03/05/2018	10.73	Call	Bond Future	8,285.1000		8.2851	8,615.3000	8.6153	3.985	0	0	0
2018/02/01	R209	03/05/2018	10.00	Call	Bond Future	4,533.1000		4.5331	4,800.5000	4.8005	5.899	0	0	0
2018/02/01	R209	03/05/2018	9.77	Call	Bond Future	3,471.1900		3.4712	3,706.0500	3.7061	6.766	0	0	0
2018/02/01	R209	03/05/2018	9.75	Call	Bond Future	3,383.7800		3.3838	3,615.5200	3.6155	6.849	0	0	435
2018/02/01	R209	03/05/2018	9.85	Put	Bond Future	1,019.0000		1.0190	911.2400	0.9112	(10.575)	0	0	0
2018/02/01	R209	03/05/2018			Bond Future	9.4240		73.4383	9.3720	73.7930	(0.552)	0.0000	0.0000	78,910
2018/02/01	R209	03/05/2018	10.73	Put	Bond Future	161.8900		0.1619	137.4200	0.1374	(15.115)	0	0	435
2018/02/01	R209	03/05/2018	10.22	Call	Bond Future	5,626.1100		5.6261	5,918.3900	5.9184	5.195	0	0	0
2018/02/01	R209	03/05/2018	10.22	Put	Bond Future	504.6000		0.5046	442.2100	0.4422	(12.364)	0	0	435
2018/02/01	R209	03/05/2018	9.75	Put	Bond Future	1,218.5600		1.2186	1,095.6300	1.0956	(10.088)	0	0	0
2018/02/01	R209	03/05/2018	9.85	Call	Bond Future	3,829.2000		3.8292	4,076.1100	4.0761	6.448	0	0	0
2018/02/01	R209	03/05/2018	10.00	Put	Bond Future	771.8100		0.7718	684.5400	0.6845	(11.307)	0	0	5,000
2018/02/01	R209	03/05/2018	9.77	Put	Bond Future	1,176.2700		1.1763	1,056.4600	1.0565	(10.186)	0	0	250
2018/02/01	R209	03/05/2018	9.86	Call	Bond Future	3,874.9400		3.8749	4,123.2900	4.1233	6.409	0	0	0
2018/02/01	R209	03/05/2018	9.47	Put	Bond Future	1,959.6000		1.9596	1,788.9200	1.7889	(8.710)	0	0	250
2018/02/01	R209	03/05/2018	9.19	Put	Bond Future	3,070.2000		3.0702	2,849.4000	2.8494	(7.192)	0	0	0
2018/02/01	R209	03/05/2018	9.19	Call	Bond Future	1,454.8600		1.4549	1,588.7300	1.5887	9.202	0	0	250
2018/02/01	R209	03/05/2018	9.84	Call	Bond Future	3,783.7800		3.7838	4,029.2200	4.0292	6.487	0	0	0
2018/02/01	R209	03/05/2018	9.84	Put	Bond Future	1,037.6800		1.0377	928.4500	0.9284	(10.526)	0	0	0
2018/02/01	R209	03/05/2018	9.86	Put	Bond Future	1,000.7300		1.0007	894.4100	0.8944	(10.624)	0	0	0
2018/02/01	R209	03/05/2018	9.47	Call	Bond Future	2,271.0400		2.2710	2,455.0300	2.4550	8.102	0	0	0
2018/02/01	R209	02/08/2018	9.66	Call	Bond Future	3,789.0000		3.7890	3,994.0700	3.9941	5.412	0	0	435
2018/02/01	R209	02/08/2018	10.38	Call	Bond Future	6,866.1200		6.8661	7,142.4000	7.1424	4.024	0	0	0
2018/02/01	R209	02/08/2018	10.39	Put	Bond Future	1,113.7500		1.1138	1,030.4800	1.0305	(7.477)	0	0	0
2018/02/01	R209	02/08/2018			Bond Future	9.4730		74.8081	9.4197	75.1685	(0.563)	0.0000	0.0000	816
2018/02/01	R209	02/08/2018	10.84	Call	Bond Future	8,994.3100		8.9943	9,303.2600	9.3033	3.435	0	0	0
2018/02/01	R209	02/08/2018	10.84	Put	Bond Future	600.9000		0.6009	549.5200	0.5495	(8.551)	0	0	435

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2018/02/01	R209	02/08/2018	10.21	Call	Bond Future	6,091.0300		6.0910	6,353.1100	6.3531	4.303	0	0	0
2018/02/01	R209	02/08/2018	10.21	Put	Bond Future	1,374.7100		1.3747	1,276.4600	1.2765	(7.147)	0	0	435
2018/02/01	R209	02/08/2018	9.66	Put	Bond Future	2,547.5400		2.5475	2,392.2800	2.3923	(6.095)	0	0	0
2018/02/01	R209	02/08/2018	10.38	Put	Bond Future	1,126.8600		1.1269	1,042.8100	1.0428	(7.459)	0	0	0
2018/02/01	R209	02/08/2018	10.39	Call	Bond Future	6,912.4600		6.9125	7,189.5200	7.1895	4.008	0	0	0
2018/02/01	R209	02/08/2018	10.40	Call	Bond Future	6,958.7100		6.9587	7,236.5500	7.2365	3.993	0	0	0
2018/02/01	R209	02/08/2018	10.40	Put	Bond Future	1,100.6300		1.1006	1,018.1400	1.0181	(7.495)	0	0	0
2018/02/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/11/2018	9.34	Put	Bond Future	4,595.3600		4.5954	4,399.2400	4.3992	(4.268)	0	0	0
2018/02/01	R209	01/11/2018	1,016.00	Call	Bond Future	72,209.2600		72.2093	72,576.8800	72.5769	0.509	0	0	0
2018/02/01	R209	01/11/2018			Bond Future	9.5182		73.0971	9.4633	73.4648	(0.578)	0.0000	0.0000	0
2018/02/01	R209	01/11/2018	1,016.01	Call	Bond Future	72,209.2600		72.2093	72,576.8800	72.5769	0.509	0	0	0
2018/02/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/11/2018	1,015.99	Call	Bond Future	72,209.2500		72.2093	72,576.8700	72.5769	0.509	0	0	0
2018/02/01	R209	01/11/2018	9.34	Call	Bond Future	3,393.4900		3.3935	3,564.9900	3.5650	5.054	0	0	255
2018/02/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R209	01/11/2018	10.57	Call	Bond Future	8,114.2100		8.1142	8,391.1100	8.3911	3.413	0	0	0
2018/02/01	R209	01/11/2018	10.57	Put	Bond Future	1,578.7300		1.5787	1,488.0100	1.4880	(5.746)	0	0	255
2018/02/01	R209	01/11/2018	9.94	Call	Bond Future	5,484.3700		5.4844	5,713.1900	5.7132	4.172	0	0	0
2018/02/01	R209	01/11/2018	9.94	Put	Bond Future	2,752.5900		2.7526	2,613.7900	2.6138	(5.043)	0	0	255
2018/02/01	R210	01/02/2018	192.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R210	01/02/2018			Bond Future	185.6483		185.6483	185.6313	185.6313	(0.009)	0.0000	0.0000	0
2018/02/01	R210	01/02/2018	192.36	Put	Bond Future	6,711.7500		6.7117	6,728.7000	6.7287	0.253	0	0	0
2018/02/01	R210	01/02/2018	192.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R210	01/02/2018	192.38	Put	Bond Future	6,731.7500		6.7317	6,748.7000	6.7487	0.252	0	0	0
2018/02/01	R210	01/02/2018	192.37	Put	Bond Future	6,721.7500		6.7217	6,738.7000	6.7387	0.252	0	0	0
2018/02/01	R210	01/02/2018	192.38	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R210	03/05/2018	191.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R210	03/05/2018	191.44	Put	Bond Future	4,743.7900		4.7438	5,261.4100	5.2614	10.912	0	0	0
2018/02/01	R210	03/05/2018			Bond Future	186.6962		186.6962	186.1786	186.1786	(0.277)	0.0000	0.0000	2,159
2018/02/01	R210	03/05/2018	191.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R210	03/05/2018	191.46	Put	Bond Future	4,763.7900		4.7638	5,281.4100	5.2814	10.866	0	0	0
2018/02/01	R210	03/05/2018	191.45	Put	Bond Future	4,753.7900		4.7538	5,271.4100	5.2714	10.889	0	0	0
2018/02/01	R210	03/05/2018	191.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	01/02/2018	154.71	Put	Bond Future	3,666.9500		3.6669	3,681.9200	3.6819	0.408	0	0	0
2018/02/01	R212	01/02/2018			Bond Future	151.0431		151.0431	151.0281	151.0281	(0.010)	0.0000	0.0000	0
2018/02/01	R212	01/02/2018	154.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	01/02/2018	154.70	Put	Bond Future	3,656.9500		3.6569	3,671.9200	3.6719	0.409	0	0	0
2018/02/01	R212	01/02/2018	154.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	01/02/2018	154.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	01/02/2018	154.69	Put	Bond Future	3,646.9500		3.6469	3,661.9200	3.6619	0.410	0	0	0
2018/02/01	R212	03/05/2018	154.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	03/05/2018			Bond Future	153.8685		153.8685	153.7664	153.7664	(0.066)	0.0000	0.0000	4,755
2018/02/01	R212	03/05/2018	154.28	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	03/05/2018	154.28	Put	Bond Future	411.4600		0.4115	513.6500	0.5137	24.836	0	0	0
2018/02/01	R212	03/05/2018	154.30	Put	Bond Future	431.4600		0.4315	533.6500	0.5337	23.685	0	0	0

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2018/02/01	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R212	03/05/2018	154.29	Put	Bond Future	421.4600	0.4215	523.6500	0.5237	24.247	0	0	0
2018/02/01	R213	01/02/2018	9.42	Call	Bond Future	2,409.4500	2.4094	2,245.1100	2.2451	(6.821)	0	0	0
2018/02/01	R213	01/02/2018	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R213	01/02/2018			Bond Future	9.0556	87.5058	9.0800	87.3415	0.269	0.0000	0.0000	0
2018/02/01	R213	01/02/2018	9.43	Call	Bond Future	2,474.2300	2.4742	2,309.8900	2.3099	(6.642)	0	0	0
2018/02/01	R213	01/02/2018	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R213	01/02/2018	9.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R213	01/02/2018	9.41	Call	Bond Future	2,344.5900	2.3446	2,180.2500	2.1803	(7.009)	0	0	0
2018/02/01	R213	03/05/2018	9.57	Put	Bond Future	854.8700	0.8549	774.5600	0.7746	(9.394)	0	0	0
2018/02/01	R213	03/05/2018	9.56	Call	Bond Future	3,851.4000	3.8514	4,049.4200	4.0494	5.142	0	0	0
2018/02/01	R213	03/05/2018			Bond Future	9.1011	85.5888	9.0592	85.8683	(0.460)	0.0000	0.0000	45,278
2018/02/01	R213	03/05/2018	9.57	Call	Bond Future	3,898.1400	3.8981	4,097.3300	4.0973	5.110	0	0	0
2018/02/01	R213	03/05/2018	9.56	Put	Bond Future	871.4600	0.8715	789.9800	0.7900	(9.350)	0	0	0
2018/02/01	R213	03/05/2018	9.58	Call	Bond Future	3,944.9400	3.9449	4,145.2800	4.1453	5.078	0	0	0
2018/02/01	R213	03/05/2018	9.58	Put	Bond Future	838.4200	0.8384	759.2600	0.7593	(9.442)	0	0	0
2018/02/01	R213	02/08/2018	9.06	Call	Bond Future	2,692.9600	2.6930	2,824.8200	2.8248	4.896	0	0	0
2018/02/01	R213	02/08/2018	9.05	Put	Bond Future	3,310.5800	3.3106	3,157.8100	3.1578	(4.615)	0	0	0
2018/02/01	R213	02/08/2018			Bond Future	9.1479	87.1854	9.1048	87.4690	(0.471)	0.0000	0.0000	1
2018/02/01	R213	02/08/2018	9.07	Call	Bond Future	2,721.7800	2.7218	2,854.6500	2.8546	4.882	0	0	0
2018/02/01	R213	02/08/2018	9.07	Put	Bond Future	3,235.5100	3.2355	3,084.7500	3.0848	(4.660)	0	0	0
2018/02/01	R213	02/08/2018	9.06	Put	Bond Future	3,272.9100	3.2729	3,121.1400	3.1211	(4.637)	0	0	0
2018/02/01	R213	02/08/2018	9.05	Call	Bond Future	2,664.3400	2.6643	2,795.2000	2.7952	4.912	0	0	0
2018/02/01	R214	01/02/2018	9.84	Call	Bond Future	2,119.2700	2.1193	1,981.2400	1.9812	(6.513)	0	0	0
2018/02/01	R214	01/02/2018			Bond Future	9.5356	74.7273	9.5550	74.5893	0.203	0.0000	0.0000	0
2018/02/01	R214	01/02/2018	9.82	Call	Bond Future	1,983.1500	1.9831	1,845.1100	1.8451	(6.961)	0	0	0
2018/02/01	R214	01/02/2018	9.82	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R214	01/02/2018	9.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R214	01/02/2018	9.83	Call	Bond Future	2,051.2600	2.0513	1,913.2300	1.9132	(6.729)	0	0	0
2018/02/01	R214	01/02/2018	9.83	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/02/01	R214	03/05/2018	9.99	Put	Bond Future	1,158.8500	1.1589	1,031.3700	1.0314	(11.001)	0	0	0
2018/02/01	R214	03/05/2018			Bond Future	9.5839	72.8254	9.5268	73.2313	(0.596)	0.0000	0.0000	50,015
2018/02/01	R214	03/05/2018	9.98	Call	Bond Future	3,893.1700	3.8932	4,169.9300	4.1699	7.109	0	0	0
2018/02/01	R214	03/05/2018	9.98	Put	Bond Future	1,178.9700	1.1790	1,049.8400	1.0498	(10.953)	0	0	0
2018/02/01	R214	03/05/2018	9.99	Call	Bond Future	3,939.4100	3.9394	4,217.8200	4.2178	7.067	0	0	0
2018/02/01	R214	03/05/2018	9.97	Call	Bond Future	3,847.2500	3.8473	4,122.3500	4.1224	7.151	0	0	0
2018/02/01	R214	03/05/2018	9.97	Put	Bond Future	1,199.5200	1.1995	1,068.7300	1.0687	(10.904)	0	0	0
2018/02/01	R248	01/02/2018	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R248	01/02/2018	9.89	Call	Bond Future	2,881.3500	2.8813	2,704.7000	2.7047	(6.131)	0	0	0
2018/02/01	R248	01/02/2018			Bond Future	9.5656	95.8195	9.5850	95.6429	0.202	0.0000	0.0000	0
2018/02/01	R248	01/02/2018	9.90	Call	Bond Future	2,967.6500	2.9676	2,791.0000	2.7910	(5.953)	0	0	0
2018/02/01	R248	01/02/2018	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R248	01/02/2018	9.91	Call	Bond Future	3,053.7900	3.0538	2,877.1400	2.8771	(5.785)	0	0	0
2018/02/01	R248	01/02/2018	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/01	R248	03/05/2018	10.06	Call	Bond Future	5,239.7800	5.2398	5,605.5700	5.6056	6.981	0	0	0

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2018/02/01	R248	03/05/2018	10.05	Put	Bond Future	1,385.2600	1.3853	1,228.9000	1.2289	(11.287)	0	0	0
2018/02/01	R248	03/05/2018			Bond Future	9.6147	93.1702	9.5575	93.6903	(0.595)	0.0000	0.0000	97,299
2018/02/01	R248	03/05/2018	10.07	Call	Bond Future	5,299.7500	5.2998	5,667.5600	5.6676	6.940	0	0	0
2018/02/01	R248	03/05/2018	10.07	Put	Bond Future	1,337.4600	1.3375	1,185.1800	1.1852	(11.386)	0	0	0
2018/02/01	R248	03/05/2018	10.06	Put	Bond Future	1,361.2500	1.3613	1,206.9500	1.2069	(11.335)	0	0	0
2018/02/01	R248	03/05/2018	10.05	Call	Bond Future	5,179.8900	5.1799	5,543.6200	5.5436	7.022	0	0	0
Total												1147245	