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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/02/2018 TO 08/02/2018

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
2018/02/08	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	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
2018/02/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2025	03/05/2018	133.20	Put	Bond Future	1,407.8600	1.4079	1,420.3800	1.4204	0.889	0	0	0
2018/02/08	2025	03/05/2018			Bond Future	131.7921	131.7921	131.7796	131.7796	(0.009)	0.0000	0.0000	1,033
2018/02/08	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2025	03/05/2018	133.22	Put	Bond Future	1,427.8600	1.4279	1,440.3800	1.4404	0.877	0	0	0
2018/02/08	2025	03/05/2018	133.21	Put	Bond Future	1,417.8600	1.4179	1,430.3800	1.4304	0.883	0	0	0
2018/02/08	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2025	02/08/2018			Bond Future	132.8588	132.8588	132.8462	132.8462	(0.009)	0.0000	0.0000	0
2018/02/08	2025	02/08/2018	136.65	Put	Bond Future	3,791.2300	3.7912	3,803.7900	3.8038	0.331	0	0	0
2018/02/08	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2025	02/08/2018	136.67	Put	Bond Future	3,811.2300	3.8112	3,823.7900	3.8238	0.330	0	0	0
2018/02/08	2025	02/08/2018	136.66	Put	Bond Future	3,801.2300	3.8012	3,813.7900	3.8138	0.330	0	0	0
2018/02/08	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2029	03/05/2018			Bond Future	100.0740	100.0740	100.0649	100.0649	(0.009)	0.0000	0.0000	1,370
2018/02/08	2029	02/08/2018			Bond Future	101.9321	101.9321	101.9229	101.9229	(0.009)	0.0000	0.0000	0
2018/02/08	2030	03/05/2018	9.51	Call	Bond Future	4,529.6000	4.5296	4,442.1700	4.4422	(1.930)	0	0	0
2018/02/08	2030	03/05/2018			Bond Future	8.9525	95.2901	8.9674	95.1883	0.166	0.0000	0.0000	93,070
2018/02/08	2030	03/05/2018	9.49	Call	Bond Future	4,430.9600	4.4310	4,344.1200	4.3441	(1.960)	0	0	0
2018/02/08	2030	03/05/2018	9.49	Put	Bond Future	851.3600	0.8514	866.3500	0.8664	1.761	0	0	0
2018/02/08	2030	03/05/2018	9.51	Put	Bond Future	820.4300	0.8204	834.8300	0.8348	1.755	0	0	0
2018/02/08	2030	03/05/2018	9.50	Call	Bond Future	4,480.1900	4.4802	4,393.0500	4.3931	(1.945)	0	0	0
2018/02/08	2030	03/05/2018	9.50	Put	Bond Future	835.7700	0.8358	850.4600	0.8505	1.758	0	0	0
2018/02/08	2030	02/08/2018	9.46	Put	Bond Future	1,866.6900	1.8667	1,893.4100	1.8934	1.431	0	0	0
2018/02/08	2030	02/08/2018	8.51	Call	Bond Future	1,870.6300	1.8706	1,825.4100	1.8254	(2.417)	0	0	7,850
2018/02/08	2030	02/08/2018	8.91	Call	Bond Future	2,882.6600	2.8827	2,823.6300	2.8236	(2.048)	0	0	7,850
2018/02/08	2030	02/08/2018			Bond Future	9.0050	93.0479	9.0205	92.9443	0.171	0.0000	0.0000	127
2018/02/08	2030	02/08/2018	9.46	Call	Bond Future	4,858.5700	4.8586	4,781.6900	4.7817	(1.582)	0	0	0
2018/02/08	2030	02/08/2018	8.51	Put	Bond Future	5,280.9000	5.2809	5,339.2800	5.3393	1.105	0	0	0
2018/02/08	2030	02/08/2018	9.47	Call	Bond Future	4,901.6500	4.9017	4,824.4900	4.8245	(1.574)	0	0	0
2018/02/08	2030	02/08/2018	9.45	Put	Bond Future	1,887.8600	1.8879	1,914.8700	1.9149	1.431	0	0	0
2018/02/08	2030	02/08/2018	8.91	Put	Bond Future	3,524.6800	3.5247	3,569.2500	3.5693	1.265	0	0	0
2018/02/08	2030	02/08/2018	9.50	Call	Bond Future	5,031.9900	5.0320	4,953.9900	4.9540	(1.550)	0	0	0
2018/02/08	2030	02/08/2018	9.47	Put	Bond Future	1,845.4800	1.8455	1,871.9200	1.8719	1.433	0	0	0
2018/02/08	2030	02/08/2018	9.45	Call	Bond Future	4,815.4000	4.8154	4,738.8100	4.7388	(1.591)	0	0	0
2018/02/08	2030	02/08/2018	9.50	Put	Bond Future	1,783.3300	1.7833	1,808.9300	1.8089	1.436	0	0	7,850
2018/02/08	2032	03/05/2018	9.71	Put	Bond Future	600.1800	0.6002	614.4800	0.6145	2.383	0	0	0
2018/02/08	2032	03/05/2018	9.70	Call	Bond Future	4,457.5600	4.4576	4,362.7800	4.3628	(2.126)	0	0	0
2018/02/08	2032	03/05/2018			Bond Future	9.1634	93.7434	9.1783	93.6340	0.162	0.0000	0.0000	62,948

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
2018/02/08	2032	03/05/2018	9.71	Call	Bond Future	4,512.7700	4.5128	4,417.6500	4.4176	(2.108)	0	0	0
2018/02/08	2032	03/05/2018	9.70	Put	Bond Future	614.4300	0.6144	629.0700	0.6291	2.383	0	0	0
2018/02/08	2032	03/05/2018	9.72	Call	Bond Future	4,568.1900	4.5682	4,472.7300	4.4727	(2.090)	0	0	0
2018/02/08	2032	03/05/2018	9.72	Put	Bond Future	586.2100	0.5862	600.1700	0.6002	2.381	0	0	0
2018/02/08	2032	02/08/2018	9.67	Call	Bond Future	4,908.0400	4.9080	4,824.7700	4.8248	(1.697)	0	0	0
2018/02/08	2032	02/08/2018	9.66	Put	Bond Future	1,701.8500	1.7019	1,730.2800	1.7303	1.671	0	0	0
2018/02/08	2032	02/08/2018			Bond Future	9.2151	95.4781	9.2304	95.3667	0.166	0.0000	0.0000	2
2018/02/08	2032	02/08/2018	9.68	Call	Bond Future	4,955.7200	4.9557	4,872.1100	4.8721	(1.687)	0	0	0
2018/02/08	2032	02/08/2018	9.68	Put	Bond Future	1,658.4000	1.6584	1,686.1600	1.6862	1.674	0	0	0
2018/02/08	2032	02/08/2018	9.67	Put	Bond Future	1,679.8800	1.6799	1,707.9800	1.7080	1.673	0	0	0
2018/02/08	2032	02/08/2018	9.66	Call	Bond Future	4,860.7700	4.8608	4,777.8300	4.7778	(1.706)	0	0	0
2018/02/08	2033	03/05/2018	107.71	Put	Bond Future	4,738.5200	4.7385	4,747.7500	4.7477	0.195	0	0	0
2018/02/08	2033	03/05/2018			Bond Future	102.9715	102.9715	102.9623	102.9623	(0.009)	0.0000	0.0000	6,055
2018/02/08	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	03/05/2018	107.70	Put	Bond Future	4,728.5200	4.7285	4,737.7500	4.7377	0.195	0	0	0
2018/02/08	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	03/05/2018	107.69	Put	Bond Future	4,718.5200	4.7185	4,727.7500	4.7277	0.196	0	0	0
2018/02/08	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	02/08/2018			Bond Future	104.8833	104.8833	104.8741	104.8741	(0.009)	0.0000	0.0000	0
2018/02/08	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	02/08/2018	109.92	Put	Bond Future	5,036.6700	5.0367	5,045.8900	5.0459	0.183	0	0	0
2018/02/08	2033	02/08/2018	109.94	Put	Bond Future	5,056.6700	5.0567	5,065.8900	5.0659	0.182	0	0	0
2018/02/08	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2033	02/08/2018	109.93	Put	Bond Future	5,046.6700	5.0467	5,055.8900	5.0559	0.183	0	0	0
2018/02/08	2037	03/05/2018	9.99	Call	Bond Future	5,001.2000	5.0012	4,865.1400	4.8651	(2.721)	0	0	0
2018/02/08	2037	03/05/2018	9.97	Put	Bond Future	808.2300	0.8082	835.4500	0.8355	3.368	0	0	0
2018/02/08	2037	03/05/2018			Bond Future	9.4521	93.9660	9.4720	93.8038	0.211	0.0000	0.0000	43,874
2018/02/08	2037	03/05/2018	9.99	Put	Bond Future	774.0700	0.7741	800.2000	0.8002	3.376	0	0	0
2018/02/08	2037	03/05/2018	9.97	Call	Bond Future	4,883.6300	4.8836	4,748.6600	4.7487	(2.764)	0	0	0
2018/02/08	2037	03/05/2018	9.98	Put	Bond Future	790.9900	0.7910	817.6600	0.8177	3.372	0	0	0
2018/02/08	2037	03/05/2018	9.98	Call	Bond Future	4,942.3100	4.9423	4,806.7900	4.8068	(2.742)	0	0	0
2018/02/08	2037	02/08/2018	9.96	Put	Bond Future	1,895.1100	1.8951	1,939.8800	1.9399	2.362	0	0	0
2018/02/08	2037	02/08/2018	9.95	Call	Bond Future	5,361.3100	5.3613	5,241.5700	5.2416	(2.233)	0	0	0
2018/02/08	2037	02/08/2018			Bond Future	9.5095	91.4489	9.5301	91.2839	0.216	0.0000	0.0000	731
2018/02/08	2037	02/08/2018	9.96	Call	Bond Future	5,412.7500	5.4127	5,292.5200	5.2925	(2.221)	0	0	0
2018/02/08	2037	02/08/2018	9.95	Put	Bond Future	1,919.4700	1.9195	1,964.7300	1.9647	2.358	0	0	0
2018/02/08	2037	02/08/2018	9.97	Call	Bond Future	5,464.3700	5.4644	5,343.6400	5.3436	(2.209)	0	0	0
2018/02/08	2037	02/08/2018	9.97	Put	Bond Future	1,871.0300	1.8710	1,915.3000	1.9153	2.366	0	0	0
2018/02/08	2038	03/05/2018	132.28	Put	Bond Future	7,723.6200	7.7236	7,734.4300	7.7344	0.140	0	0	0
2018/02/08	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2038	03/05/2018			Bond Future	124.5564	124.5564	124.5456	124.5456	(0.009)	0.0000	0.0000	8,991
2018/02/08	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2038	03/05/2018	132.27	Put	Bond Future	7,713.6200	7.7136	7,724.4300	7.7244	0.140	0	0	0
2018/02/08	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/08	2038	03/05/2018	132.29	Put	Bond Future	7,733.6200	7.7336	7,744.4300	7.7444	0.140	0	0	0
2018/02/08	2038	02/08/2018	134.55	Put	Bond Future	9,233.8700	9.2339	9,244.7000	9.2447	0.117	0	0	0
2018/02/08	2038	02/08/2018			Bond Future	125.3161	125.3161	125.3053	125.3053	(0.009)	0.0000	0.0000	0
2018/02/08	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2038	02/08/2018	134.54	Put	Bond Future	9,223.8700	9.2239	9,234.7000	9.2347	0.117	0	0	0
2018/02/08	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2038	02/08/2018	134.53	Put	Bond Future	9,213.8700	9.2139	9,224.7000	9.2247	0.118	0	0	0
2018/02/08	2040	03/05/2018	10.08	Put	Bond Future	814.5100	0.8145	822.0900	0.8221	0.931	0	0	0
2018/02/08	2040	03/05/2018			Bond Future	9.5375	97.4940	9.5471	97.4097	0.101	0.0000	0.0000	34,590
2018/02/08	2040	03/05/2018	10.07	Call	Bond Future	5,311.6300	5.3116	5,235.2000	5.2352	(1.439)	0	0	0
2018/02/08	2040	03/05/2018	10.07	Put	Bond Future	832.4200	0.8324	840.2300	0.8402	0.938	0	0	0
2018/02/08	2040	03/05/2018	10.08	Call	Bond Future	5,374.5500	5.3746	5,297.8900	5.2979	(1.426)	0	0	0
2018/02/08	2040	03/05/2018	10.06	Call	Bond Future	5,248.8000	5.2488	5,172.6000	5.1726	(1.452)	0	0	0
2018/02/08	2040	03/05/2018	10.06	Put	Bond Future	850.5300	0.8505	858.5700	0.8586	0.945	0	0	0
2018/02/08	2040	03/05/2018	10.00	Put	Bond Future	967.2600	0.9673	976.7800	0.9768	0.984	0	0	0
2018/02/08	2040	03/05/2018	10.00	Call	Bond Future	4,877.3800	4.8774	4,802.6600	4.8027	(1.532)	0	0	1,500
2018/02/08	2040	03/05/2018	9.00	Put	Bond Future	5,725.2300	5.7252	5,778.7300	5.7787	0.934	0	0	0
2018/02/08	2040	03/05/2018	9.00	Call	Bond Future	832.2500	0.8322	801.5100	0.8015	(3.694)	0	0	1,500
2018/02/08	2040	02/08/2018	10.03	Put	Bond Future	2,058.1800	2.0582	2,076.7800	2.0768	0.904	0	0	0
2018/02/08	2040	02/08/2018	10.04	Call	Bond Future	5,752.1100	5.7521	5,684.7400	5.6847	(1.171)	0	0	0
2018/02/08	2040	02/08/2018			Bond Future	9.5953	94.7919	9.6052	94.7061	0.103	0.0000	0.0000	420
2018/02/08	2040	02/08/2018	10.05	Call	Bond Future	5,807.0600	5.8071	5,739.4500	5.7395	(1.164)	0	0	0
2018/02/08	2040	02/08/2018	10.05	Put	Bond Future	2,005.9200	2.0059	2,024.0400	2.0240	0.903	0	0	0
2018/02/08	2040	02/08/2018	10.03	Call	Bond Future	5,697.3500	5.6974	5,630.2200	5.6302	(1.178)	0	0	0
2018/02/08	2040	02/08/2018	10.04	Put	Bond Future	2,031.9000	2.0319	2,050.2600	2.0503	0.904	0	0	0
2018/02/08	2044	03/05/2018	10.10	Call	Bond Future	5,441.1700	5.4412	5,398.6200	5.3986	(0.782)	0	0	0
2018/02/08	2044	03/05/2018	10.09	Put	Bond Future	863.0900	0.8631	860.7900	0.8608	(0.266)	0	0	0
2018/02/08	2044	03/05/2018			Bond Future	9.5607	94.6069	9.5652	94.5667	0.047	0.0000	0.0000	23,396
2018/02/08	2044	03/05/2018	10.11	Call	Bond Future	5,504.7600	5.5048	5,462.1600	5.4622	(0.774)	0	0	0
2018/02/08	2044	03/05/2018	10.11	Put	Bond Future	826.7100	0.8267	824.3100	0.8243	(0.290)	0	0	0
2018/02/08	2044	03/05/2018	10.10	Put	Bond Future	844.6600	0.8447	842.3100	0.8423	(0.278)	0	0	0
2018/02/08	2044	03/05/2018	10.09	Call	Bond Future	5,377.9400	5.3779	5,335.4400	5.3354	(0.790)	0	0	0
2018/02/08	2044	02/08/2018	10.07	Call	Bond Future	5,909.4700	5.9095	5,872.1600	5.8722	(0.631)	0	0	0
2018/02/08	2044	02/08/2018			Bond Future	9.6163	91.9766	9.6210	91.9358	0.048	0.0000	0.0000	0
2018/02/08	2044	02/08/2018	10.05	Call	Bond Future	5,798.5800	5.7986	5,761.4700	5.7615	(0.640)	0	0	0
2018/02/08	2044	02/08/2018	10.05	Put	Bond Future	2,112.5400	2.1125	2,116.2400	2.1162	0.175	0	0	0
2018/02/08	2044	02/08/2018	10.07	Put	Bond Future	2,059.5100	2.0595	2,063.0100	2.0630	0.170	0	0	0
2018/02/08	2044	02/08/2018	10.06	Call	Bond Future	5,853.9400	5.8539	5,816.7200	5.8167	(0.636)	0	0	0
2018/02/08	2044	02/08/2018	10.06	Put	Bond Future	2,085.8800	2.0859	2,089.4700	2.0895	0.172	0	0	0
2018/02/08	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2046	03/05/2018			Bond Future	117.6622	117.6622	116.8425	116.8425	(0.697)	0.0000	0.0000	10,874
2018/02/08	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2046	03/05/2018	127.93	Put	Bond Future	10,267.7900	10.2678	11,087.5200	11.0875	7.984	0	0	0
2018/02/08	2046	03/05/2018	127.95	Put	Bond Future	10,287.7900	10.2878	11,107.5200	11.1075	7.968	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
2018/02/08	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2046	03/05/2018	127.94	Put	Bond Future	10,277.7900	10.2778	11,097.5200	11.0975	7.976	0	0	0
2018/02/08	2046	02/08/2018	128.78	Put	Bond Future	8,933.0600	8.9331	9,768.0500	9.7680	9.347	0	0	0
2018/02/08	2046	02/08/2018			Bond Future	119.8469	119.8469	119.0119	119.0119	(0.697)	0.0000	0.0000	0
2018/02/08	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2046	02/08/2018	128.77	Put	Bond Future	8,923.0600	8.9231	9,758.0500	9.7580	9.358	0	0	0
2018/02/08	2046	02/08/2018	128.79	Put	Bond Future	8,943.0600	8.9431	9,778.0500	9.7780	9.337	0	0	0
2018/02/08	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	03/05/2018	135.62	Put	Bond Future	11,466.7200	11.4667	11,745.4300	11.7454	2.431	0	0	0
2018/02/08	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	03/05/2018			Bond Future	124.1533	124.1533	123.8746	123.8746	(0.224)	0.0000	0.0000	9,738
2018/02/08	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	03/05/2018	135.61	Put	Bond Future	11,456.7200	11.4567	11,735.4300	11.7354	2.433	0	0	0
2018/02/08	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	03/05/2018	135.63	Put	Bond Future	11,476.7200	11.4767	11,755.4300	11.7554	2.428	0	0	0
2018/02/08	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	02/08/2018	137.54	Put	Bond Future	12,814.3900	12.8144	13,098.1000	13.0981	2.214	0	0	0
2018/02/08	2050	02/08/2018	137.52	Put	Bond Future	12,794.3900	12.7944	13,078.1000	13.0781	2.217	0	0	0
2018/02/08	2050	02/08/2018			Bond Future	124.7256	124.7256	124.4419	124.4419	(0.227)	0.0000	0.0000	0
2018/02/08	2050	02/08/2018	137.53	Put	Bond Future	12,804.3900	12.8044	13,088.1000	13.0881	2.216	0	0	0
2018/02/08	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	AL37	03/05/2018			Index Future	584.8750	584.8750	584.5720	584.5720	(0.052)	0.0000	0.0000	0
2018/02/08	AL37	02/08/2018			Index Future	595.6990	595.6990	595.3910	595.3910	(0.052)	0.0000	0.0000	0
2018/02/08	AL7T	03/05/2018			Index Future	677.2340	677.2340	676.6200	676.6200	(0.091)	0.0000	0.0000	0
2018/02/08	AL7T	02/08/2018			Index Future	689.7670	689.7670	689.1430	689.1430	(0.090)	0.0000	0.0000	0
2018/02/08	ALBI	03/05/2018			Index Future	613.4750	613.4750	612.9040	612.9040	(0.093)	0.0000	0.0000	829
2018/02/08	ALBI	02/08/2018			Index Future	624.8290	624.8290	624.2480	624.2480	(0.093)	0.0000	0.0000	0
2018/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C025	31/01/2025			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
2018/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/08	EL28	03/05/2018	133.20	Put	Bond Future	5,204.2600	5.2043	5,213.7000	5.2137	0.181	0	0	0
2018/02/08	EL28	03/05/2018			Bond Future	127.9957	127.9957	127.9863	127.9863	(0.007)	0.0000	0.0000	0
2018/02/08	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	03/05/2018	133.19	Put	Bond Future	5,194.2600	5.1943	5,203.7000	5.2037	0.182	0	0	0
2018/02/08	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	03/05/2018	133.18	Put	Bond Future	5,184.2600	5.1843	5,193.7000	5.1937	0.182	0	0	0
2018/02/08	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	02/08/2018			Bond Future	130.3720	130.3720	130.3627	130.3627	(0.007)	0.0000	0.0000	0
2018/02/08	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	02/08/2018	134.93	Put	Bond Future	4,557.9600	4.5580	4,567.2900	4.5673	0.205	0	0	0
2018/02/08	EL28	02/08/2018	134.95	Put	Bond Future	4,577.9600	4.5780	4,587.2900	4.5873	0.204	0	0	0
2018/02/08	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	EL28	02/08/2018	134.94	Put	Bond Future	4,567.9600	4.5680	4,577.2900	4.5773	0.204	0	0	0
2018/02/08	ES33	03/05/2018	11.22	Call	Bond Future	3,209.8100	3.2098	3,090.5600	3.0906	(3.715)	0	0	0
2018/02/08	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	ES33	03/05/2018			Bond Future	10.6790	77.3378	10.6985	77.2186	0.183	0.0000	0.0000	9,466
2018/02/08	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	ES33	03/05/2018	11.20	Call	Bond Future	3,094.7400	3.0947	2,975.4900	2.9755	(3.853)	0	0	0
2018/02/08	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	ES33	03/05/2018	11.21	Call	Bond Future	3,152.3100	3.1523	3,033.0600	3.0331	(3.783)	0	0	0
2018/02/08	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	ES33	02/08/2018	11.14	Call	Bond Future	2,152.4500	2.1525	2,031.0800	2.0311	(5.639)	0	0	0
2018/02/08	ES33	02/08/2018			Bond Future	10.7754	78.7690	10.7956	78.6476	0.187	0.0000	0.0000	0
2018/02/08	ES33	02/08/2018	11.15	Call	Bond Future	2,210.2000	2.2102	2,088.8300	2.0888	(5.491)	0	0	0
2018/02/08	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	ES33	02/08/2018	11.16	Call	Bond Future	2,267.8900	2.2679	2,146.5200	2.1465	(5.352)	0	0	0
2018/02/08	ES33	02/08/2018	11.16	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/08	ES42	03/05/2018			Bond Future	10.8533	80.3340	10.8626	80.2690	0.085	0.0000	0.0000	7,957
2018/02/08	ES42	02/08/2018			Bond Future	10.9468	81.8204	10.9564	81.7543	0.087	0.0000	0.0000	0
2018/02/08	GOVI	03/05/2018	590.29	Call	GOVI	216,290.0000	21.6290	211,070.0000	21.1070	(2.413)	0	0	0
2018/02/08	GOVI	03/05/2018	590.27	Call	GOVI	216,490.0000	21.6490	211,270.0000	21.1270	(2.411)	0	0	0
2018/02/08	GOVI	03/05/2018			GOVI	611.9190	611.9190	611.3970	611.3970	(0.085)	0.0000	0.0000	607
2018/02/08	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GOVI	03/05/2018	590.28	Call	GOVI	216,390.0000	21.6390	211,170.0000	21.1170	(2.412)	0	0	0
2018/02/08	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GOVI	02/08/2018			GOVI	623.2440	623.2440	622.7130	622.7130	(0.085)	0.0000	0.0000	0
2018/02/08	GOVI	02/08/2018	605.71	Call	GOVI	175,340.0000	17.5340	170,030.0000	17.0030	(3.028)	0	0	0
2018/02/08	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GOVI	02/08/2018	605.72	Call	GOVI	175,240.0000	17.5240	169,930.0000	16.9930	(3.030)	0	0	0
2018/02/08	GOVI	02/08/2018	605.70	Call	GOVI	175,440.0000	17.5440	170,130.0000	17.0130	(3.027)	0	0	0
2018/02/08	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/08	IGOV	03/05/2018			Index Future	250.5390	250.5390	250.3200	250.3200	(0.087)	0.0000	0.0000	1,146
2018/02/08	IGOV	02/08/2018			Index Future	255.1910	255.1910	254.9680	254.9680	(0.087)	0.0000	0.0000	0
2018/02/08	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/08	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/08	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/02/08	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4800	100.4800	0.020	0.0000	0.0000	0
2018/02/08	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.4900	99.4900	0.020	0.0000	0.0000	0
2018/02/08	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/08	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/08	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/02/08	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2018/02/08	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.2500	99.2500	0.030	0.0000	0.0000	0
2018/02/08	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.6000	99.6000	0.040	0.0000	0.0000	0
2018/02/08	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.9700	99.9700	0.040	0.0000	0.0000	0
2018/02/08	IS02	20/12/2019			Interest Rate Swap	100.8400	100.8400	100.9000	100.9000	0.060	0.0000	0.0000	0
2018/02/08	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.6300	98.6300	0.061	0.0000	0.0000	0
2018/02/08	IS05	17/12/2020			Interest Rate Swap	95.9800	95.9800	96.0600	96.0600	0.083	0.0000	0.0000	0
2018/02/08	IS05	16/03/2021			Interest Rate Swap	95.2000	95.2000	95.2700	95.2700	0.074	0.0000	0.0000	0
2018/02/08	IS05	15/06/2021			Interest Rate Swap	94.3800	94.3800	94.4500	94.4500	0.074	0.0000	0.0000	0
2018/02/08	IS05	21/09/2021			Interest Rate Swap	94.5500	94.5500	94.6100	94.6100	0.063	0.0000	0.0000	0
2018/02/08	IS05	21/12/2021			Interest Rate Swap	96.7400	96.7400	96.7900	96.7900	0.052	0.0000	0.0000	51
2018/02/08	IS05	15/03/2022			Interest Rate Swap	96.8700	96.8700	96.9300	96.9300	0.062	0.0000	0.0000	0
2018/02/08	IS05	21/06/2022			Interest Rate Swap	98.0600	98.0600	98.1300	98.1300	0.071	0.0000	0.0000	0
2018/02/08	IS05	20/09/2022			Interest Rate Swap	100.2600	100.2600	100.3400	100.3400	0.080	0.0000	0.0000	0
2018/02/08	IS05	20/12/2022			Interest Rate Swap	101.5000	101.5000	101.6000	101.6000	0.099	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
2018/02/08	IS05	22/03/2023			Interest Rate Swap	96.6100	96.6100	96.7100	96.7100	0.104	0.0000	0.0000	0
2018/02/08	IS10	17/12/2025			Interest Rate Swap	94.8200	94.8200	94.8500	94.8500	0.032	0.0000	0.0000	0
2018/02/08	IS10	16/03/2026			Interest Rate Swap	91.8200	91.8200	91.8500	91.8500	0.033	0.0000	0.0000	0
2018/02/08	IS10	15/06/2026			Interest Rate Swap	90.5500	90.5500	90.6000	90.6000	0.055	0.0000	0.0000	0
2018/02/08	IS10	21/09/2026			Interest Rate Swap	92.7100	92.7100	92.7600	92.7600	0.054	0.0000	0.0000	0
2018/02/08	IS10	21/12/2026			Interest Rate Swap	96.4800	96.4800	96.5300	96.5300	0.052	0.0000	0.0000	0
2018/02/08	IS10	15/03/2027			Interest Rate Swap	95.0500	95.0500	95.1000	95.1000	0.053	0.0000	0.0000	0
2018/02/08	IS10	21/06/2027			Interest Rate Swap	97.1100	97.1100	97.1400	97.1400	0.031	0.0000	0.0000	0
2018/02/08	IS10	20/09/2027			Interest Rate Swap	100.8300	100.8300	100.8400	100.8400	0.010	0.0000	0.0000	0
2018/02/08	IS10	20/12/2027			Interest Rate Swap	101.1800	101.1800	101.1700	101.1700	(0.010)	0.0000	0.0000	0
2018/02/08	IS10	22/03/2028			Interest Rate Swap	96.4300	96.4300	96.4100	96.4100	(0.021)	0.0000	0.0000	0
2018/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/08	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/08	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/08	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/08	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/08	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/08	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/08	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/08	R023	03/05/2018	8.27	Call	Bond Future	2,406.4200	2.4064	2,351.5500	2.3516	(2.280)	0	0	0
2018/02/08	R023	03/05/2018			Bond Future	7.7067	101.6073	7.7223	101.5456	0.202	0.0000	0.0000	66,216
2018/02/08	R023	03/05/2018	8.27	Put	Bond Future	203.3000	0.2033	210.2200	0.2102	3.404	0	0	0
2018/02/08	R023	03/05/2018	8.28	Call	Bond Future	2,438.9900	2.4390	2,383.9200	2.3839	(2.258)	0	0	0
2018/02/08	R023	03/05/2018	8.29	Put	Bond Future	191.4500	0.1914	197.9700	0.1980	3.406	0	0	0
2018/02/08	R023	03/05/2018	8.28	Put	Bond Future	197.3000	0.1973	204.0200	0.2040	3.406	0	0	0
2018/02/08	R023	03/05/2018	8.29	Call	Bond Future	2,471.6900	2.4717	2,416.4200	2.4164	(2.236)	0	0	0
2018/02/08	R023	03/05/2018	9.19	Call	Bond Future	5,681.2300	5.6812	5,619.6100	5.6196	(1.085)	0	0	0
2018/02/08	R023	03/05/2018	9.19	Put	Bond Future	5.8900	0.0059	6.0600	0.0061	2.886	0	0	2,500
2018/02/08	R035	03/05/2018	9.91	Put	Bond Future	1,124.5000	1.1245	1,141.7100	1.1417	1.530	0	0	0
2018/02/08	R035	03/05/2018			Bond Future	9.3537	97.6230	9.3685	97.5027	0.158	0.0000	0.0000	60,929
2018/02/08	R035	03/05/2018	9.90	Call	Bond Future	5,441.7400	5.4417	5,339.0600	5.3391	(1.887)	0	0	0
2018/02/08	R035	03/05/2018	9.90	Put	Bond Future	1,143.8900	1.1439	1,161.4300	1.1614	1.533	0	0	0
2018/02/08	R035	03/05/2018	9.91	Call	Bond Future	5,498.3100	5.4983	5,395.3000	5.3953	(1.873)	0	0	0
2018/02/08	R035	03/05/2018	9.89	Call	Bond Future	5,385.2100	5.3852	5,282.8600	5.2829	(1.901)	0	0	0
2018/02/08	R035	03/05/2018	9.89	Put	Bond Future	1,163.4100	1.1634	1,181.2800	1.1813	1.536	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
2018/02/08	R035	02/08/2018	9.42	Call	Bond Future	4,102.7300	4.1027	4,027.3900	4.0274	(1.836)	0	0	0
2018/02/08	R035	02/08/2018			Bond Future	9.4065	99.4295	9.4217	99.3073	0.162	0.0000	0.0000	3
2018/02/08	R035	02/08/2018	9.42	Put	Bond Future	3,993.9700	3.9940	4,040.8700	4.0409	1.174	0	0	0
2018/02/08	R035	02/08/2018	9.43	Call	Bond Future	4,140.0100	4.1400	4,064.3000	4.0643	(1.829)	0	0	0
2018/02/08	R035	02/08/2018	9.44	Put	Bond Future	3,908.1700	3.9082	3,954.3200	3.9543	1.181	0	0	0
2018/02/08	R035	02/08/2018	9.43	Put	Bond Future	3,951.0500	3.9511	3,997.5800	3.9976	1.178	0	0	0
2018/02/08	R035	02/08/2018	9.44	Call	Bond Future	4,177.2300	4.1772	4,101.1400	4.1011	(1.822)	0	0	0
2018/02/08	R186	03/05/2018	8.92	Call	Bond Future	3,619.4500	3.6194	3,535.9900	3.5360	(2.306)	0	0	0
2018/02/08	R186	03/05/2018	8.91	Put	Bond Future	583.3600	0.5834	598.8400	0.5988	2.654	0	0	0
2018/02/08	R186	03/05/2018	10.14	Put	Bond Future	10.6300	0.0106	10.8100	0.0108	1.693	0	0	0
2018/02/08	R186	03/05/2018	8.00	Put	Bond Future	3,550.1500	3.5501	3,616.9900	3.6170	1.883	0	0	0
2018/02/08	R186	03/05/2018	8.69	Call	Bond Future	2,559.6800	2.5597	2,486.3000	2.4863	(2.867)	0	0	0
2018/02/08	R186	03/05/2018	9.72	Put	Bond Future	56.3400	0.0563	57.6100	0.0576	2.254	0	0	10,640
2018/02/08	R186	03/05/2018	8.40	Put	Bond Future	1,780.8800	1.7809	1,823.1100	1.8231	2.371	0	0	0
2018/02/08	R186	03/05/2018			Bond Future	8.4439	116.3750	8.4590	116.2764	0.179	0.0000	0.0000	179,524
2018/02/08	R186	03/05/2018	8.93	Call	Bond Future	3,668.6500	3.6687	3,584.8300	3.5848	(2.285)	0	0	0
2018/02/08	R186	03/05/2018	8.93	Put	Bond Future	555.8700	0.5559	570.6200	0.5706	2.653	0	0	0
2018/02/08	R186	03/05/2018	9.30	Put	Bond Future	212.7700	0.2128	218.2000	0.2182	2.552	0	0	0
2018/02/08	R186	03/05/2018	9.30	Call	Bond Future	5,619.0500	5.6190	5,525.9100	5.5259	(1.658)	0	0	1,120
2018/02/08	R186	03/05/2018	10.14	Call	Bond Future	10,391.8100	10.3918	10,293.4200	10.2934	(0.947)	0	0	0
2018/02/08	R186	03/05/2018	8.92	Put	Bond Future	569.5600	0.5696	584.6700	0.5847	2.653	0	0	0
2018/02/08	R186	03/05/2018	8.91	Call	Bond Future	3,570.3200	3.5703	3,487.2300	3.4872	(2.327)	0	0	0
2018/02/08	R186	03/05/2018	9.19	Put	Bond Future	286.5400	0.2865	294.0100	0.2940	2.607	0	0	0
2018/02/08	R186	03/05/2018	8.00	Call	Bond Future	604.8400	0.6048	573.1100	0.5731	(5.246)	0	0	4,745
2018/02/08	R186	03/05/2018	8.69	Put	Bond Future	969.4000	0.9694	994.5900	0.9946	2.599	0	0	0
2018/02/08	R186	03/05/2018	9.72	Call	Bond Future	7,989.4300	7.9894	7,892.1300	7.8921	(1.218)	0	0	0
2018/02/08	R186	03/05/2018	8.70	Put	Bond Future	948.2200	0.9482	972.8900	0.9729	2.602	0	0	3,500
2018/02/08	R186	03/05/2018	8.40	Call	Bond Future	1,493.9700	1.4940	1,437.6300	1.4376	(3.771)	0	0	4,745
2018/02/08	R186	03/05/2018	9.75	Call	Bond Future	8,161.0100	8.1610	8,063.5600	8.0636	(1.194)	0	0	0
2018/02/08	R186	03/05/2018	9.75	Put	Bond Future	50.4800	0.0505	51.6000	0.0516	2.219	0	0	3,200
2018/02/08	R186	03/05/2018	9.19	Call	Bond Future	5,017.6800	5.0177	4,926.5800	4.9266	(1.816)	0	0	0
2018/02/08	R186	03/05/2018	8.70	Call	Bond Future	2,602.4900	2.6025	2,528.5900	2.5286	(2.840)	0	0	0
2018/02/08	R186	03/05/2018	8.85	Call	Bond Future	3,281.5200	3.2815	3,200.7600	3.2008	(2.461)	0	0	0
2018/02/08	R186	03/05/2018	8.85	Put	Bond Future	673.1600	0.6732	690.9700	0.6910	2.646	0	0	4,745
2018/02/08	R186	02/08/2018	8.48	Put	Bond Future	2,369.5900	2.3696	2,412.5400	2.4125	1.813	0	0	0
2018/02/08	R186	02/08/2018	8.25	Call	Bond Future	1,716.0900	1.7161	1,668.6700	1.6687	(2.763)	0	0	1,470
2018/02/08	R186	02/08/2018			Bond Future	8.4855	113.2282	8.5013	113.1280	0.186	0.0000	0.0000	782
2018/02/08	R186	02/08/2018	8.47	Call	Bond Future	2,304.9000	2.3049	2,248.0800	2.2481	(2.465)	0	0	0
2018/02/08	R186	02/08/2018	8.47	Put	Bond Future	2,403.6200	2.4036	2,447.0000	2.4470	1.805	0	0	0
2018/02/08	R186	02/08/2018	8.48	Call	Bond Future	2,334.5300	2.3345	2,277.2800	2.2773	(2.452)	0	0	0
2018/02/08	R186	02/08/2018	8.25	Put	Bond Future	3,227.5200	3.2275	3,280.3000	3.2803	1.635	0	0	0
2018/02/08	R186	02/08/2018	7.50	Put	Bond Future	7,017.6800	7.0177	7,097.7700	7.0978	1.141	0	0	0
2018/02/08	R186	02/08/2018	8.46	Call	Bond Future	2,275.5200	2.2755	2,219.1200	2.2191	(2.479)	0	0	0
2018/02/08	R186	02/08/2018	8.46	Put	Bond Future	2,437.9500	2.4379	2,481.7500	2.4818	1.797	0	0	0
2018/02/08	R186	02/08/2018	7.50	Call	Bond Future	511.7000	0.5117	491.5900	0.4916	(3.930)	0	0	1,470
2018/02/08	R186	01/11/2018	9.14	Call	Bond Future	5,305.0200	5.3050	5,227.3900	5.2274	(1.463)	0	0	0
2018/02/08	R186	01/11/2018	7.96	Put	Bond Future	5,275.1200	5.2751	5,338.7200	5.3387	1.206	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
2018/02/08	R186	01/11/2018	8.54	Put	Bond Future	2,992.0400	2.9920	3,036.7200	3.0367	1.493	0	0	0
2018/02/08	R186	01/11/2018			Bond Future	8.5224	115.3631	8.5392	115.2589	0.197	0.0000	0.0000	0
2018/02/08	R186	01/11/2018	8.46	Put	Bond Future	3,262.5000	3.2625	3,309.8300	3.3098	1.451	0	0	0
2018/02/08	R186	01/11/2018	8.46	Call	Bond Future	2,874.6100	2.8746	2,817.8100	2.8178	(1.976)	0	0	5,000
2018/02/08	R186	01/11/2018	8.53	Call	Bond Future	3,072.2800	3.0723	3,013.1600	3.0132	(1.924)	0	0	0
2018/02/08	R186	01/11/2018	8.53	Put	Bond Future	3,025.1600	3.0252	3,070.1700	3.0702	1.488	0	0	0
2018/02/08	R186	01/11/2018	9.14	Put	Bond Future	1,559.2300	1.5592	1,585.7300	1.5857	1.700	0	0	5,000
2018/02/08	R186	01/11/2018	7.96	Call	Bond Future	1,714.7200	1.7147	1,674.1900	1.6742	(2.364)	0	0	5,000
2018/02/08	R186	01/11/2018	8.54	Call	Bond Future	3,101.1200	3.1011	3,041.6700	3.0417	(1.917)	0	0	0
2018/02/08	R186	01/11/2018	8.52	Call	Bond Future	3,043.6200	3.0436	2,984.8200	2.9848	(1.932)	0	0	0
2018/02/08	R186	01/11/2018	8.52	Put	Bond Future	3,058.5100	3.0585	3,103.8400	3.1038	1.482	0	0	0
2018/02/08	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R197	03/05/2018			Bond Future	301.1301	301.1301	301.1011	301.1011	(0.010)	0.0000	0.0000	2,388
2018/02/08	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R197	03/05/2018	304.44	Put	Bond Future	3,309.8500	3.3099	3,338.9400	3.3389	0.879	0	0	0
2018/02/08	R197	03/05/2018	304.46	Put	Bond Future	3,329.8500	3.3299	3,358.9400	3.3589	0.874	0	0	0
2018/02/08	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R197	03/05/2018	304.45	Put	Bond Future	3,319.8500	3.3199	3,348.9400	3.3489	0.876	0	0	0
2018/02/08	R202	03/05/2018	247.48	Put	Bond Future	11,163.8500	11.1638	11,181.9700	11.1820	0.162	0	0	0
2018/02/08	R202	03/05/2018	247.47	Call	Bond Future	57.6400	0.0576	55.0400	0.0550	(4.511)	0	0	0
2018/02/08	R202	03/05/2018			Bond Future	236.3735	236.3735	236.3528	236.3528	(0.009)	0.0000	0.0000	23,050
2018/02/08	R202	03/05/2018	247.48	Call	Bond Future	57.3800	0.0574	54.8000	0.0548	(4.496)	0	0	0
2018/02/08	R202	03/05/2018	247.47	Put	Bond Future	11,154.1100	11.1541	11,172.2100	11.1722	0.162	0	0	0
2018/02/08	R202	03/05/2018	247.49	Call	Bond Future	57.1200	0.0571	54.5500	0.0546	(4.499)	0	0	0
2018/02/08	R202	03/05/2018	247.49	Put	Bond Future	11,173.5900	11.1736	11,191.7200	11.1917	0.162	0	0	0
2018/02/08	R204	03/05/2018	7.10	Put	Bond Future	22.0300	0.0220	25.5000	0.0255	15.751	0	0	0
2018/02/08	R204	03/05/2018			Bond Future	6.8320	103.7190	6.8613	103.7013	0.429	0.0000	0.0000	22,580
2018/02/08	R204	03/05/2018	7.09	Call	Bond Future	178.6100	0.1786	164.5300	0.1645	(7.883)	0	0	0
2018/02/08	R204	03/05/2018	7.09	Put	Bond Future	23.1300	0.0231	26.7500	0.0267	15.651	0	0	0
2018/02/08	R204	03/05/2018	7.10	Call	Bond Future	183.5300	0.1835	169.3000	0.1693	(7.754)	0	0	0
2018/02/08	R204	03/05/2018	7.08	Call	Bond Future	173.7400	0.1737	159.8100	0.1598	(8.018)	0	0	0
2018/02/08	R204	03/05/2018	7.08	Put	Bond Future	24.2800	0.0243	28.0500	0.0281	15.527	0	0	0
2018/02/08	R207	03/05/2018	7.57	Call	Bond Future	1,016.7200	1.0167	981.5600	0.9816	(3.458)	0	0	0
2018/02/08	R207	03/05/2018	7.56	Put	Bond Future	17.3500	0.0174	19.2700	0.0193	11.066	0	0	0
2018/02/08	R207	03/05/2018			Bond Future	6.9305	102.7493	6.9540	102.7123	0.339	0.0000	0.0000	47,558
2018/02/08	R207	03/05/2018	7.58	Call	Bond Future	1,031.4700	1.0315	996.2200	0.9962	(3.417)	0	0	0
2018/02/08	R207	03/05/2018	7.58	Put	Bond Future	15.6600	0.0157	17.4100	0.0174	11.175	0	0	0
2018/02/08	R207	03/05/2018	7.57	Put	Bond Future	16.4500	0.0165	18.2900	0.0183	11.185	0	0	0
2018/02/08	R207	03/05/2018	7.56	Call	Bond Future	1,002.0800	1.0021	967.0000	0.9670	(3.501)	0	0	0
2018/02/08	R208	03/05/2018	7.77	Call	Bond Future	1,358.8500	1.3588	1,320.7900	1.3208	(2.801)	0	0	0
2018/02/08	R208	03/05/2018			Bond Future	7.2593	99.3819	7.2757	99.3400	0.226	0.0000	0.0000	33,372
2018/02/08	R208	03/05/2018	7.77	Put	Bond Future	66.6400	0.0666	70.4800	0.0705	5.762	0	0	0
2018/02/08	R208	03/05/2018	7.78	Call	Bond Future	1,381.1000	1.3811	1,342.8900	1.3429	(2.767)	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
2018/02/08	R208	03/05/2018	7.79	Put	Bond Future	61.1600	0.0612	64.7000	0.0647	5.788	0	0	0
2018/02/08	R208	03/05/2018	7.78	Put	Bond Future	63.8000	0.0638	67.4900	0.0675	5.784	0	0	0
2018/02/08	R208	03/05/2018	7.79	Call	Bond Future	1,403.5400	1.4035	1,365.1800	1.3652	(2.733)	0	0	0
2018/02/08	R209	03/05/2018	9.85	Put	Bond Future	622.9900	0.6230	637.5100	0.6375	2.331	0	0	0
2018/02/08	R209	03/05/2018	10.73	Call	Bond Future	8,752.3700	8.7524	8,651.6900	8.6517	(1.150)	0	0	0
2018/02/08	R209	03/05/2018	10.00	Call	Bond Future	4,770.2600	4.7703	4,678.6300	4.6786	(1.921)	0	0	0
2018/02/08	R209	03/05/2018	9.77	Call	Bond Future	3,612.6300	3.6126	3,528.3200	3.5283	(2.334)	0	0	0
2018/02/08	R209	03/05/2018	9.75	Call	Bond Future	3,516.8000	3.5168	3,433.2800	3.4333	(2.375)	0	0	435
2018/02/08	R209	03/05/2018			Bond Future	9.3404	74.0093	9.3552	73.9076	0.159	0.0000	0.0000	78,849
2018/02/08	R209	03/05/2018	9.85	Call	Bond Future	4,004.2300	4.0042	3,917.0300	3.9170	(2.178)	0	0	0
2018/02/08	R209	03/05/2018	10.73	Put	Bond Future	58.1200	0.0581	59.1600	0.0592	1.789	0	0	435
2018/02/08	R209	03/05/2018	10.22	Call	Bond Future	5,946.3800	5.9464	5,850.2600	5.8503	(1.616)	0	0	0
2018/02/08	R209	03/05/2018	10.22	Put	Bond Future	253.8300	0.2538	259.4300	0.2594	2.206	0	0	435
2018/02/08	R209	03/05/2018	9.75	Put	Bond Future	780.5400	0.7805	798.7400	0.7987	2.332	0	0	0
2018/02/08	R209	03/05/2018	9.86	Call	Bond Future	4,054.0700	4.0541	3,966.5300	3.9665	(2.159)	0	0	0
2018/02/08	R209	03/05/2018	9.47	Put	Bond Future	1,410.4300	1.4104	1,442.1300	1.4421	2.248	0	0	250
2018/02/08	R209	03/05/2018	10.00	Put	Bond Future	437.9300	0.4379	448.0200	0.4480	2.304	0	0	11,067
2018/02/08	R209	03/05/2018	9.77	Put	Bond Future	746.6700	0.7467	764.0800	0.7641	2.332	0	0	250
2018/02/08	R209	03/05/2018	9.86	Put	Bond Future	608.8200	0.6088	623.0000	0.6230	2.329	0	0	0
2018/02/08	R209	03/05/2018	9.47	Call	Bond Future	2,292.9100	2.2929	2,222.8900	2.2229	(3.054)	0	0	0
2018/02/08	R209	03/05/2018	9.19	Put	Bond Future	2,430.5500	2.4306	2,478.9600	2.4790	1.992	0	0	0
2018/02/08	R209	03/05/2018	9.19	Call	Bond Future	1,386.2500	1.3863	1,332.9400	1.3329	(3.846)	0	0	250
2018/02/08	R209	03/05/2018	9.84	Call	Bond Future	3,954.5800	3.9546	3,867.7200	3.8677	(2.196)	0	0	0
2018/02/08	R209	03/05/2018	9.84	Put	Bond Future	637.4400	0.6374	652.3000	0.6523	2.331	0	0	0
2018/02/08	R209	02/08/2018	9.66	Call	Bond Future	3,821.0800	3.8211	3,749.4800	3.7495	(1.874)	0	0	435
2018/02/08	R209	02/08/2018	10.38	Call	Bond Future	7,093.5300	7.0935	7,003.1200	7.0031	(1.275)	0	0	0
2018/02/08	R209	02/08/2018	10.39	Put	Bond Future	773.0900	0.7731	786.0000	0.7860	1.670	0	0	0
2018/02/08	R209	02/08/2018			Bond Future	9.3887	75.3788	9.4039	75.2753	0.162	0.0000	0.0000	835
2018/02/08	R209	02/08/2018	10.21	Call	Bond Future	6,273.2000	6.2732	6,186.1200	6.1861	(1.388)	0	0	0
2018/02/08	R209	02/08/2018	10.21	Put	Bond Future	986.2200	0.9862	1,002.6500	1.0027	1.666	0	0	435
2018/02/08	R209	02/08/2018	10.84	Call	Bond Future	9,339.2800	9.3393	9,242.2400	9.2422	(1.039)	0	0	0
2018/02/08	R209	02/08/2018	10.84	Put	Bond Future	375.2100	0.3752	381.6800	0.3817	1.724	0	0	435
2018/02/08	R209	02/08/2018	9.66	Put	Bond Future	2,008.9600	2.0090	2,040.8700	2.0409	1.588	0	0	0
2018/02/08	R209	02/08/2018	10.38	Put	Bond Future	783.6100	0.7836	796.7100	0.7967	1.672	0	0	0
2018/02/08	R209	02/08/2018	10.39	Call	Bond Future	7,142.4600	7.1425	7,051.8600	7.0519	(1.268)	0	0	0
2018/02/08	R209	02/08/2018	10.40	Call	Bond Future	7,191.2900	7.1913	7,100.5200	7.1005	(1.262)	0	0	0
2018/02/08	R209	02/08/2018	10.40	Put	Bond Future	762.5500	0.7625	775.2900	0.7753	1.671	0	0	0
2018/02/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R209	01/11/2018	9.34	Put	Bond Future	3,862.9900	3.8630	3,910.6400	3.9106	1.234	0	0	0
2018/02/08	R209	01/11/2018	1,016.00	Call	Bond Future	72,763.2300	72.7632	72,656.4100	72.6564	(0.147)	0	0	0
2018/02/08	R209	01/11/2018	9.97	Call	Bond Future	0.0000	0.0000	5,474.7900	5.4748	100.000	0	0	0
2018/02/08	R209	01/11/2018			Bond Future	9.4355	73.6511	9.4514	73.5443	0.168	0.0000	0.0000	0
2018/02/08	R209	01/11/2018	1,016.01	Call	Bond Future	72,763.2300	72.7632	72,656.4100	72.6564	(0.147)	0	0	0
2018/02/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R209	01/11/2018	1,015.99	Call	Bond Future	72,763.2200	72.7632	72,656.4000	72.6564	(0.147)	0	0	0
2018/02/08	R209	01/11/2018	9.34	Call	Bond Future	3,215.0900	3.2151	3,155.9200	3.1559	(1.840)	0	0	0
2018/02/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/08	R209	01/11/2018	9.97	Put	Bond Future	0.0000	0.0000	2,107.3900	2.1074	100.000	0	0	255
2018/02/08	R209	01/11/2018	9.94	Call	Bond Future	5,426.6000	5.4266	5,349.3700	5.3494	(1.423)	0	0	0
2018/02/08	R209	01/11/2018	9.94	Put	Bond Future	2,140.8500	2.1409	2,170.4400	2.1704	1.382	0	0	255
2018/02/08	R209	01/11/2018	10.57	Call	Bond Future	8,211.9300	8.2119	8,121.4700	8.1215	(1.102)	0	0	0
2018/02/08	R209	01/11/2018	10.57	Put	Bond Future	1,122.4800	1.1225	1,138.8400	1.1388	1.457	0	0	0
2018/02/08	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R210	03/05/2018	191.44	Put	Bond Future	5,740.3200	5.7403	5,757.8200	5.7578	0.305	0	0	0
2018/02/08	R210	03/05/2018			Bond Future	185.6997	185.6997	185.6822	185.6822	(0.009)	0.0000	0.0000	2,159
2018/02/08	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R210	03/05/2018	191.46	Put	Bond Future	5,760.3200	5.7603	5,777.8200	5.7778	0.304	0	0	0
2018/02/08	R210	03/05/2018	191.45	Put	Bond Future	5,750.3200	5.7503	5,767.8200	5.7678	0.304	0	0	0
2018/02/08	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R212	03/05/2018	154.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R212	03/05/2018			Bond Future	153.5801	153.5801	153.5647	153.5647	(0.010)	0.0000	0.0000	4,755
2018/02/08	R212	03/05/2018	154.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R212	03/05/2018	154.28	Put	Bond Future	699.9200	0.6999	715.3300	0.7153	2.202	0	0	0
2018/02/08	R212	03/05/2018	154.30	Put	Bond Future	719.9200	0.7199	735.3300	0.7353	2.141	0	0	0
2018/02/08	R212	03/05/2018	154.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/08	R212	03/05/2018	154.29	Put	Bond Future	709.9200	0.7099	725.3300	0.7253	2.171	0	0	0
2018/02/08	R213	03/05/2018	9.57	Put	Bond Future	526.2700	0.5263	539.3500	0.5394	2.485	0	0	0
2018/02/08	R213	03/05/2018	9.56	Call	Bond Future	3,973.6900	3.9737	3,887.6100	3.8876	(2.166)	0	0	0
2018/02/08	R213	03/05/2018			Bond Future	9.0331	86.0433	9.0479	85.9438	0.164	0.0000	0.0000	45,278
2018/02/08	R213	03/05/2018	9.57	Call	Bond Future	4,024.0500	4.0240	3,937.6400	3.9376	(2.147)	0	0	0
2018/02/08	R213	03/05/2018	9.56	Put	Bond Future	539.2400	0.5392	552.6500	0.5527	2.487	0	0	0
2018/02/08	R213	03/05/2018	9.58	Call	Bond Future	4,074.7100	4.0747	3,987.9800	3.9880	(2.128)	0	0	0
2018/02/08	R213	03/05/2018	9.58	Put	Bond Future	513.6800	0.5137	526.4400	0.5264	2.484	0	0	0
2018/02/08	R213	02/08/2018	9.06	Call	Bond Future	2,621.3100	2.6213	2,562.6100	2.5626	(2.239)	0	0	0
2018/02/08	R213	02/08/2018	9.05	Put	Bond Future	2,787.0500	2.7870	2,829.9500	2.8300	1.539	0	0	0
2018/02/08	R213	02/08/2018			Bond Future	9.0796	87.6356	9.0949	87.5344	0.169	0.0000	0.0000	1
2018/02/08	R213	02/08/2018	9.07	Call	Bond Future	2,651.5700	2.6516	2,592.4800	2.5925	(2.228)	0	0	0
2018/02/08	R213	02/08/2018	9.07	Put	Bond Future	2,715.0800	2.7151	2,757.2000	2.7572	1.551	0	0	0
2018/02/08	R213	02/08/2018	9.06	Put	Bond Future	2,751.0400	2.7510	2,793.5500	2.7936	1.545	0	0	0
2018/02/08	R213	02/08/2018	9.05	Call	Bond Future	2,591.0300	2.5910	2,532.7200	2.5327	(2.250)	0	0	0
2018/02/08	R214	03/05/2018	9.99	Put	Bond Future	722.3800	0.7224	729.5900	0.7296	0.998	0	0	0
2018/02/08	R214	03/05/2018			Bond Future	9.5000	73.4226	9.5097	73.3535	0.102	0.0000	0.0000	50,015
2018/02/08	R214	03/05/2018	9.98	Call	Bond Future	4,049.7300	4.0497	3,988.0500	3.9881	(1.523)	0	0	0
2018/02/08	R214	03/05/2018	9.98	Put	Bond Future	738.3100	0.7383	745.7200	0.7457	1.004	0	0	0
2018/02/08	R214	03/05/2018	9.99	Call	Bond Future	4,100.1600	4.1002	4,038.2800	4.0383	(1.509)	0	0	0
2018/02/08	R214	03/05/2018	9.97	Call	Bond Future	3,999.4800	3.9995	3,938.0100	3.9380	(1.537)	0	0	0
2018/02/08	R214	03/05/2018	9.97	Put	Bond Future	754.5300	0.7545	762.1500	0.7622	1.010	0	0	0
2018/02/08	R248	03/05/2018	10.06	Call	Bond Future	5,514.8100	5.5148	5,434.3800	5.4344	(1.458)	0	0	0
2018/02/08	R248	03/05/2018	10.05	Put	Bond Future	841.7300	0.8417	850.1400	0.8501	0.999	0	0	0
2018/02/08	R248	03/05/2018			Bond Future	9.5255	93.9832	9.5352	93.8946	0.101	0.0000	0.0000	99,399

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2018/02/08	R248	03/05/2018	10.07	Call	Bond Future	5,580.4400	5.5804	5,499.7700	5.4998	(1.446)	0	0	0
2018/02/08	R248	03/05/2018	10.07	Put	Bond Future	805.1100	0.8051	813.0400	0.8130	0.985	0	0	0
2018/02/08	R248	03/05/2018	10.06	Put	Bond Future	823.2400	0.8232	831.4100	0.8314	0.992	0	0	0
2018/02/08	R248	03/05/2018	10.05	Call	Bond Future	5,449.4000	5.4494	5,369.2100	5.3692	(1.472)	0	0	0

**Total** **1167090**