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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2018 TO 12/02/2018

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
2018/02/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	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
2018/02/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2025	03/05/2018	133.20	Put	Bond Future	1,433.3900	1.4334	1,448.3600	1.4484	1.044	0	0	0
2018/02/12	2025	03/05/2018			Bond Future	131.7666	131.7666	131.7516	131.7516	(0.011)	0.0000	0.0000	1,033
2018/02/12	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2025	03/05/2018	133.22	Put	Bond Future	1,453.3900	1.4534	1,468.3600	1.4684	1.030	0	0	0
2018/02/12	2025	03/05/2018	133.21	Put	Bond Future	1,443.3900	1.4434	1,458.3600	1.4584	1.037	0	0	0
2018/02/12	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2025	02/08/2018			Bond Future	132.8320	132.8320	132.8169	132.8169	(0.011)	0.0000	0.0000	0
2018/02/12	2025	02/08/2018	136.65	Put	Bond Future	3,817.9500	3.8180	3,833.0600	3.8331	0.396	0	0	0
2018/02/12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2025	02/08/2018	136.67	Put	Bond Future	3,837.9500	3.8380	3,853.0600	3.8531	0.394	0	0	0
2018/02/12	2025	02/08/2018	136.66	Put	Bond Future	3,827.9500	3.8280	3,843.0600	3.8431	0.395	0	0	0
2018/02/12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2029	03/05/2018			Bond Future	100.2541	100.2541	99.9450	99.9450	(0.308)	0.0000	0.0000	1,370
2018/02/12	2029	02/08/2018			Bond Future	102.1150	102.1150	101.8003	101.8003	(0.308)	0.0000	0.0000	0
2018/02/12	2030	03/05/2018	9.51	Call	Bond Future	4,328.6100	4.3286	4,566.9100	4.5669	5.505	0	0	0
2018/02/12	2030	03/05/2018			Bond Future	8.9875	95.0512	8.9356	95.4061	(0.578)	0.0000	0.0000	91,278
2018/02/12	2030	03/05/2018	9.49	Call	Bond Future	4,231.4300	4.2314	4,466.6700	4.4667	5.559	0	0	0
2018/02/12	2030	03/05/2018	9.49	Put	Bond Future	890.7800	0.8908	771.1200	0.7711	(13.433)	0	0	0
2018/02/12	2030	03/05/2018	9.51	Put	Bond Future	858.3900	0.8584	741.7900	0.7418	(13.584)	0	0	0
2018/02/12	2030	03/05/2018	9.50	Call	Bond Future	4,279.9200	4.2799	4,516.7100	4.5167	5.533	0	0	0
2018/02/12	2030	03/05/2018	9.50	Put	Bond Future	874.4500	0.8744	756.3400	0.7563	(13.507)	0	0	0
2018/02/12	2030	02/08/2018	9.46	Put	Bond Future	1,933.2300	1.9332	1,786.0100	1.7860	(7.615)	0	0	0
2018/02/12	2030	02/08/2018	8.51	Call	Bond Future	1,768.1100	1.7681	1,869.2600	1.8693	5.721	0	0	7,850
2018/02/12	2030	02/08/2018	8.91	Call	Bond Future	2,747.7800	2.7478	2,894.4500	2.8944	5.338	0	0	7,850
2018/02/12	2030	02/08/2018			Bond Future	9.0414	92.8040	8.9876	93.1654	(0.595)	0.0000	0.0000	127
2018/02/12	2030	02/08/2018	9.46	Call	Bond Future	4,681.2200	4.6812	4,895.4400	4.8954	4.576	0	0	0
2018/02/12	2030	02/08/2018	8.51	Put	Bond Future	5,422.2700	5.4223	5,161.9800	5.1620	(4.800)	0	0	0
2018/02/12	2030	02/08/2018	9.47	Call	Bond Future	4,723.6300	4.7236	4,938.9800	4.9390	4.559	0	0	0
2018/02/12	2030	02/08/2018	9.45	Put	Bond Future	1,955.0900	1.9551	1,806.7300	1.8067	(7.588)	0	0	0
2018/02/12	2030	02/08/2018	8.91	Put	Bond Future	3,633.6900	3.6337	3,418.9200	3.4189	(5.911)	0	0	0
2018/02/12	2030	02/08/2018	9.50	Call	Bond Future	4,851.9600	4.8520	5,070.6900	5.0707	4.508	0	0	0
2018/02/12	2030	02/08/2018	9.47	Put	Bond Future	1,911.3500	1.9113	1,765.2600	1.7653	(7.643)	0	0	0
2018/02/12	2030	02/08/2018	9.45	Call	Bond Future	4,638.7400	4.6387	4,851.8200	4.8518	4.593	0	0	0
2018/02/12	2030	02/08/2018	9.50	Put	Bond Future	1,847.1900	1.8472	1,704.4800	1.7045	(7.726)	0	0	7,850
2018/02/12	2032	03/05/2018	9.71	Put	Bond Future	637.4100	0.6374	533.0700	0.5331	(16.369)	0	0	0
2018/02/12	2032	03/05/2018	9.70	Call	Bond Future	4,238.8400	4.2388	4,515.2200	4.5152	6.520	0	0	0
2018/02/12	2032	03/05/2018			Bond Future	9.1983	93.4866	9.1464	93.8692	(0.564)	0.0000	0.0000	62,948

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2018/02/12	2032	03/05/2018	9.71	Call	Bond Future	4,293.1900	4.2932	4,571.3700	4.5714	6.480	0	0	0
2018/02/12	2032	03/05/2018	9.70	Put	Bond Future	652.5200	0.6525	546.3800	0.5464	(16.266)	0	0	0
2018/02/12	2032	03/05/2018	9.72	Call	Bond Future	4,347.7700	4.3478	4,627.7400	4.6277	6.439	0	0	0
2018/02/12	2032	03/05/2018	9.72	Put	Bond Future	622.6000	0.6226	520.0500	0.5201	(16.471)	0	0	0
2018/02/12	2032	02/08/2018	9.67	Call	Bond Future	4,715.6700	4.7157	4,955.8400	4.9558	5.093	0	0	0
2018/02/12	2032	02/08/2018	9.66	Put	Bond Future	1,772.3400	1.7723	1,621.6500	1.6216	(8.502)	0	0	0
2018/02/12	2032	02/08/2018			Bond Future	9.2512	95.2160	9.1976	95.6056	(0.579)	0.0000	0.0000	2
2018/02/12	2032	02/08/2018	9.68	Call	Bond Future	4,762.5500	4.7625	5,004.0500	5.0040	5.071	0	0	0
2018/02/12	2032	02/08/2018	9.68	Put	Bond Future	1,727.2900	1.7273	1,579.2800	1.5793	(8.569)	0	0	0
2018/02/12	2032	02/08/2018	9.67	Put	Bond Future	1,749.5700	1.7496	1,600.2300	1.6002	(8.536)	0	0	0
2018/02/12	2032	02/08/2018	9.66	Call	Bond Future	4,669.2000	4.6692	4,908.0200	4.9080	5.115	0	0	0
2018/02/12	2033	03/05/2018	107.71	Put	Bond Future	4,624.7700	4.6248	4,635.9700	4.6360	0.242	0	0	0
2018/02/12	2033	03/05/2018			Bond Future	103.0852	103.0852	103.0740	103.0740	(0.011)	0.0000	0.0000	6,055
2018/02/12	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	03/05/2018	107.70	Put	Bond Future	4,614.7700	4.6148	4,625.9700	4.6260	0.243	0	0	0
2018/02/12	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	03/05/2018	107.69	Put	Bond Future	4,604.7700	4.6048	4,615.9700	4.6160	0.243	0	0	0
2018/02/12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	02/08/2018			Bond Future	104.9987	104.9987	104.9875	104.9875	(0.011)	0.0000	0.0000	0
2018/02/12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	02/08/2018	109.92	Put	Bond Future	4,921.3000	4.9213	4,932.4800	4.9325	0.227	0	0	0
2018/02/12	2033	02/08/2018	109.94	Put	Bond Future	4,941.3000	4.9413	4,952.4800	4.9525	0.226	0	0	0
2018/02/12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2033	02/08/2018	109.93	Put	Bond Future	4,931.3000	4.9313	4,942.4800	4.9425	0.227	0	0	0
2018/02/12	2037	03/05/2018	9.99	Call	Bond Future	4,698.4600	4.6985	4,993.0100	4.9930	6.269	0	0	0
2018/02/12	2037	03/05/2018	9.97	Put	Bond Future	873.7900	0.8738	743.1100	0.7431	(14.956)	0	0	0
2018/02/12	2037	03/05/2018			Bond Future	9.4971	93.6002	9.4453	94.0215	(0.546)	0.0000	0.0000	43,874
2018/02/12	2037	03/05/2018	9.99	Put	Bond Future	837.0800	0.8371	710.3500	0.7103	(15.140)	0	0	0
2018/02/12	2037	03/05/2018	9.97	Call	Bond Future	4,583.4400	4.5834	4,874.0400	4.8740	6.340	0	0	0
2018/02/12	2037	03/05/2018	9.98	Put	Bond Future	855.2600	0.8553	726.5700	0.7266	(15.047)	0	0	0
2018/02/12	2037	03/05/2018	9.98	Call	Bond Future	4,640.8300	4.6408	4,933.4200	4.9334	6.305	0	0	0
2018/02/12	2037	02/08/2018	9.96	Put	Bond Future	2,000.0900	2.0001	1,833.2500	1.8332	(8.342)	0	0	0
2018/02/12	2037	02/08/2018	9.95	Call	Bond Future	5,094.3800	5.0944	5,355.0800	5.3551	5.117	0	0	0
2018/02/12	2037	02/08/2018			Bond Future	9.5560	91.0758	9.5026	91.5048	(0.559)	0.0000	0.0000	731
2018/02/12	2037	02/08/2018	9.96	Call	Bond Future	5,144.6700	5.1447	5,406.8500	5.4068	5.096	0	0	0
2018/02/12	2037	02/08/2018	9.95	Put	Bond Future	2,025.6000	2.0256	1,857.2800	1.8573	(8.310)	0	0	0
2018/02/12	2037	02/08/2018	9.97	Call	Bond Future	5,195.1500	5.1951	5,458.7900	5.4588	5.075	0	0	0
2018/02/12	2037	02/08/2018	9.97	Put	Bond Future	1,974.8700	1.9749	1,809.4900	1.8095	(8.374)	0	0	0
2018/02/12	2038	03/05/2018	132.28	Put	Bond Future	7,156.3100	7.1563	7,169.7100	7.1697	0.187	0	0	0
2018/02/12	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2038	03/05/2018			Bond Future	125.1237	125.1237	125.1103	125.1103	(0.011)	0.0000	0.0000	8,991
2018/02/12	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2038	03/05/2018	132.27	Put	Bond Future	7,146.3100	7.1463	7,159.7100	7.1597	0.188	0	0	0
2018/02/12	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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2018/02/12	2038	03/05/2018	132.29	Put	Bond Future	7,166.3100	7.1663	7,179.7100	7.1797	0.187	0	0	0
2018/02/12	2038	02/08/2018	134.55	Put	Bond Future	8,656.7600	8.6568	8,670.1800	8.6702	0.155	0	0	0
2018/02/12	2038	02/08/2018			Bond Future	125.8932	125.8932	125.8798	125.8798	(0.011)	0.0000	0.0000	0
2018/02/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2038	02/08/2018	134.54	Put	Bond Future	8,646.7600	8.6468	8,660.1800	8.6602	0.155	0	0	0
2018/02/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2038	02/08/2018	134.53	Put	Bond Future	8,636.7600	8.6368	8,650.1800	8.6502	0.155	0	0	0
2018/02/12	2040	03/05/2018	10.08	Put	Bond Future	839.9200	0.8399	709.8900	0.7099	(15.481)	0	0	0
2018/02/12	2040	03/05/2018			Bond Future	9.5619	97.2806	9.5101	97.7337	(0.542)	0.0000	0.0000	37,850
2018/02/12	2040	03/05/2018	10.07	Call	Bond Future	5,124.2500	5.1242	5,445.3300	5.4453	6.266	0	0	0
2018/02/12	2040	03/05/2018	10.07	Put	Bond Future	858.4600	0.8585	726.3700	0.7264	(15.387)	0	0	0
2018/02/12	2040	03/05/2018	10.08	Call	Bond Future	5,186.5400	5.1865	5,509.6800	5.5097	6.230	0	0	0
2018/02/12	2040	03/05/2018	10.06	Call	Bond Future	5,062.0600	5.0621	5,381.0700	5.3811	6.302	0	0	0
2018/02/12	2040	03/05/2018	10.06	Put	Bond Future	873.2100	0.8772	743.0500	0.7431	(15.294)	0	0	0
2018/02/12	2040	03/05/2018	10.00	Put	Bond Future	998.0500	0.9981	850.9700	0.8510	(14.737)	0	0	0
2018/02/12	2040	03/05/2018	10.00	Call	Bond Future	4,694.7500	4.6948	5,000.8400	5.0008	6.520	0	0	1,500
2018/02/12	2040	03/05/2018	9.00	Put	Bond Future	5,867.7700	5.8678	5,484.1400	5.4841	(6.538)	0	0	0
2018/02/12	2040	03/05/2018	9.00	Call	Bond Future	761.3700	0.7614	830.9100	0.8309	9.134	0	0	1,500
2018/02/12	2040	02/08/2018	10.03	Put	Bond Future	2,111.0300	2.1110	1,933.3600	1.9334	(8.416)	0	0	0
2018/02/12	2040	02/08/2018	10.04	Call	Bond Future	5,586.4100	5.5864	5,871.7800	5.8718	5.108	0	0	0
2018/02/12	2040	02/08/2018			Bond Future	9.6206	94.5739	9.5672	95.0354	(0.555)	0.0000	0.0000	420
2018/02/12	2040	02/08/2018	10.05	Call	Bond Future	5,640.7200	5.6407	5,927.6600	5.9277	5.087	0	0	0
2018/02/12	2040	02/08/2018	10.05	Put	Bond Future	2,057.5000	2.0575	1,882.9700	1.8830	(8.483)	0	0	0
2018/02/12	2040	02/08/2018	10.03	Call	Bond Future	5,532.2800	5.5323	5,816.0800	5.8161	5.130	0	0	0
2018/02/12	2040	02/08/2018	10.04	Put	Bond Future	2,084.1200	2.0841	1,908.0200	1.9080	(8.450)	0	0	0
2018/02/12	2044	03/05/2018	10.10	Call	Bond Future	5,285.1500	5.2851	5,613.6600	5.6137	6.216	0	0	0
2018/02/12	2044	03/05/2018	10.09	Put	Bond Future	879.3400	0.8793	744.7200	0.7447	(15.309)	0	0	0
2018/02/12	2044	03/05/2018			Bond Future	9.5800	94.4351	9.5282	94.8962	(0.540)	0.0000	0.0000	23,396
2018/02/12	2044	03/05/2018	10.11	Call	Bond Future	5,348.2800	5.3483	5,678.8500	5.6788	6.181	0	0	0
2018/02/12	2044	03/05/2018	10.11	Put	Bond Future	842.0400	0.8420	711.5700	0.7116	(15.495)	0	0	0
2018/02/12	2044	03/05/2018	10.10	Put	Bond Future	860.4500	0.8605	727.9200	0.7279	(15.402)	0	0	0
2018/02/12	2044	03/05/2018	10.09	Call	Bond Future	5,222.3800	5.2224	5,548.8000	5.5488	6.250	0	0	0
2018/02/12	2044	02/08/2018	10.07	Call	Bond Future	5,771.3400	5.7713	6,063.8800	6.0639	5.069	0	0	0
2018/02/12	2044	02/08/2018			Bond Future	9.6363	91.8011	9.5830	92.2706	(0.553)	0.0000	0.0000	0
2018/02/12	2044	02/08/2018	10.05	Call	Bond Future	5,661.4400	5.6614	5,950.8200	5.9508	5.111	0	0	0
2018/02/12	2044	02/08/2018	10.05	Put	Bond Future	2,150.9100	2.1509	1,970.7400	1.9707	(8.376)	0	0	0
2018/02/12	2044	02/08/2018	10.07	Put	Bond Future	2,096.8900	2.0969	1,919.8800	1.9199	(8.442)	0	0	0
2018/02/12	2044	02/08/2018	10.06	Call	Bond Future	5,716.3000	5.7163	6,007.2600	6.0073	5.090	0	0	0
2018/02/12	2044	02/08/2018	10.06	Put	Bond Future	2,123.7500	2.1238	1,945.1600	1.9452	(8.409)	0	0	0
2018/02/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2046	03/05/2018			Bond Future	116.4873	116.4873	116.4753	116.4753	(0.010)	0.0000	0.0000	10,874
2018/02/12	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2046	03/05/2018	127.93	Put	Bond Future	11,442.6700	11.4427	11,454.6800	11.4547	0.105	0	0	0
2018/02/12	2046	03/05/2018	127.95	Put	Bond Future	11,462.6700	11.4627	11,474.6800	11.4747	0.105	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
2018/02/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2046	03/05/2018	127.94	Put	Bond Future	11,452.6700	11.4527	11,464.6800	11.4647	0.105	0	0	0
2018/02/12	2046	02/08/2018	128.78	Put	Bond Future	10,130.5300	10.1305	10,142.5900	10.1426	0.119	0	0	0
2018/02/12	2046	02/08/2018			Bond Future	118.6495	118.6495	118.6374	118.6374	(0.010)	0.0000	0.0000	0
2018/02/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2046	02/08/2018	128.77	Put	Bond Future	10,120.5300	10.1205	10,132.5900	10.1326	0.119	0	0	0
2018/02/12	2046	02/08/2018	128.79	Put	Bond Future	10,140.5300	10.1405	10,152.5900	10.1526	0.119	0	0	0
2018/02/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	03/05/2018	135.62	Put	Bond Future	12,556.1500	12.5562	12,568.7500	12.5688	0.100	0	0	0
2018/02/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	03/05/2018			Bond Future	123.0639	123.0639	123.0513	123.0513	(0.010)	0.0000	0.0000	9,738
2018/02/12	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	03/05/2018	135.61	Put	Bond Future	12,546.1500	12.5462	12,558.7500	12.5588	0.100	0	0	0
2018/02/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	03/05/2018	135.63	Put	Bond Future	12,566.1500	12.5662	12,578.7500	12.5788	0.100	0	0	0
2018/02/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	02/08/2018	137.54	Put	Bond Future	13,924.9200	13.9249	13,937.3200	13.9373	0.089	0	0	0
2018/02/12	2050	02/08/2018	137.52	Put	Bond Future	13,904.9200	13.9049	13,917.3200	13.9173	0.089	0	0	0
2018/02/12	2050	02/08/2018			Bond Future	123.6151	123.6151	123.6027	123.6027	(0.010)	0.0000	0.0000	0
2018/02/12	2050	02/08/2018	137.53	Put	Bond Future	13,914.9200	13.9149	13,927.3200	13.9273	0.089	0	0	0
2018/02/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	AL37	03/05/2018			Index Future	584.1650	584.1650	585.2030	585.2030	0.178	0.0000	0.0000	0
2018/02/12	AL37	02/08/2018			Index Future	594.9720	594.9720	596.0310	596.0310	0.178	0.0000	0.0000	0
2018/02/12	AL7T	03/05/2018			Index Future	675.7940	675.7940	677.9700	677.9700	0.322	0.0000	0.0000	0
2018/02/12	AL7T	02/08/2018			Index Future	688.2970	688.2970	690.5150	690.5150	0.322	0.0000	0.0000	0
2018/02/12	ALBI	03/05/2018			Index Future	612.0790	612.0790	614.3880	614.3880	0.377	0.0000	0.0000	828
2018/02/12	ALBI	02/08/2018			Index Future	623.4040	623.4040	625.7560	625.7560	0.377	0.0000	0.0000	0
2018/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	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
2018/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/12	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/12	EL28	03/05/2018	133.20	Put	Bond Future	4,995.3200		4.9953	5,007.3300	5.0073	0.240	0	0	0
2018/02/12	EL28	03/05/2018			Bond Future	128.2047		128.2047	128.1927	128.1927	(0.009)	0.0000	0.0000	0
2018/02/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	03/05/2018	133.19	Put	Bond Future	4,985.3200		4.9853	4,997.3300	4.9973	0.241	0	0	0
2018/02/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	03/05/2018	133.18	Put	Bond Future	4,975.3200		4.9753	4,987.3300	4.9873	0.241	0	0	0
2018/02/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	02/08/2018			Bond Future	130.5841		130.5841	130.5723	130.5723	(0.009)	0.0000	0.0000	0
2018/02/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	02/08/2018	134.93	Put	Bond Future	4,345.8700		4.3459	4,357.7500	4.3577	0.273	0	0	0
2018/02/12	EL28	02/08/2018	134.95	Put	Bond Future	4,365.8700		4.3659	4,377.7500	4.3777	0.272	0	0	0
2018/02/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	EL28	02/08/2018	134.94	Put	Bond Future	4,355.8700		4.3559	4,367.7500	4.3677	0.273	0	0	0
2018/02/12	ES33	03/05/2018	11.22	Call	Bond Future	2,939.9600		2.9400	3,260.8600	3.2609	10.915	0	0	0
2018/02/12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	ES33	03/05/2018			Bond Future	10.7232		77.0680	10.6707	77.3889	(0.490)	0.0000	0.0000	9,466
2018/02/12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	ES33	03/05/2018	11.20	Call	Bond Future	2,824.8900		2.8249	3,145.7900	3.1458	11.360	0	0	0
2018/02/12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	ES33	03/05/2018	11.21	Call	Bond Future	2,882.4600		2.8825	3,203.3600	3.2034	11.133	0	0	0
2018/02/12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	ES33	02/08/2018	11.14	Call	Bond Future	1,877.1900		1.8772	2,203.9700	2.2040	17.408	0	0	0
2018/02/12	ES33	02/08/2018			Bond Future	10.8212		78.4937	10.7669	78.8205	(0.502)	0.0000	0.0000	0
2018/02/12	ES33	02/08/2018	11.15	Call	Bond Future	1,934.9400		1.9349	2,261.7200	2.2617	16.888	0	0	0
2018/02/12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	ES33	02/08/2018	11.16	Call	Bond Future	1,992.6300		1.9926	2,319.4100	2.3194	16.399	0	0	0
2018/02/12	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/12	ES42	03/05/2018			Bond Future	10.8770	80.1677	10.8245	80.5368	(0.482)	0.0000	0.0000	7,957
2018/02/12	ES42	02/08/2018			Bond Future	10.9714	81.6506	10.9172	82.0264	(0.494)	0.0000	0.0000	0
2018/02/12	GOVI	03/05/2018	590.29	Call	GOVI	203,480.0000	20.3480	225,450.0000	22.5450	10.797	0	0	0
2018/02/12	GOVI	03/05/2018	590.27	Call	GOVI	203,680.0000	20.3680	225,650.0000	22.5650	10.787	0	0	0
2018/02/12	GOVI	03/05/2018			GOVI	610.6380	610.6380	612.8350	612.8350	0.360	0.0000	0.0000	608
2018/02/12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GOVI	03/05/2018	590.28	Call	GOVI	203,580.0000	20.3580	225,550.0000	22.5550	10.792	0	0	0
2018/02/12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GOVI	02/08/2018			GOVI	621.9350	621.9350	624.1750	624.1750	0.360	0.0000	0.0000	0
2018/02/12	GOVI	02/08/2018	605.71	Call	GOVI	162,250.0000	16.2250	184,650.0000	18.4650	13.806	0	0	0
2018/02/12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GOVI	02/08/2018	605.72	Call	GOVI	162,150.0000	16.2150	184,550.0000	18.4550	13.814	0	0	0
2018/02/12	GOVI	02/08/2018	605.70	Call	GOVI	162,350.0000	16.2350	184,750.0000	18.4750	13.797	0	0	0
2018/02/12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/12	IGOV	03/05/2018			Index Future	250.1750	250.1750	250.2980	250.2980	0.049	0.0000	0.0000	1,146
2018/02/12	IGOV	02/08/2018			Index Future	254.8180	254.8180	254.9450	254.9450	0.050	0.0000	0.0000	0
2018/02/12	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/12	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/12	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/02/12	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4600	100.4600	(0.020)	0.0000	0.0000	0
2018/02/12	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.4700	99.4700	(0.020)	0.0000	0.0000	0
2018/02/12	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/12	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/12	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/02/12	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2018/02/12	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2200	99.2200	(0.020)	0.0000	0.0000	0
2018/02/12	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.5600	99.5600	(0.040)	0.0000	0.0000	0
2018/02/12	IS02	20/09/2019			Interest Rate Swap	99.9700	99.9700	99.9300	99.9300	(0.040)	0.0000	0.0000	0
2018/02/12	IS02	20/12/2019			Interest Rate Swap	100.9000	100.9000	100.8400	100.8400	(0.059)	0.0000	0.0000	0
2018/02/12	IS02	23/03/2020			Interest Rate Swap	98.6400	98.6400	98.5600	98.5600	(0.081)	0.0000	0.0000	0
2018/02/12	IS05	17/12/2020			Interest Rate Swap	96.1000	96.1000	95.9600	95.9600	(0.146)	0.0000	0.0000	0
2018/02/12	IS05	16/03/2021			Interest Rate Swap	95.3300	95.3300	95.1700	95.1700	(0.168)	0.0000	0.0000	0
2018/02/12	IS05	15/06/2021			Interest Rate Swap	94.5200	94.5200	94.3500	94.3500	(0.180)	0.0000	0.0000	0
2018/02/12	IS05	21/09/2021			Interest Rate Swap	94.6900	94.6900	94.5100	94.5100	(0.190)	0.0000	0.0000	0
2018/02/12	IS05	21/12/2021			Interest Rate Swap	96.8900	96.8900	96.6900	96.6900	(0.206)	0.0000	0.0000	51
2018/02/12	IS05	15/03/2022			Interest Rate Swap	97.0300	97.0300	96.8200	96.8200	(0.216)	0.0000	0.0000	0
2018/02/12	IS05	21/06/2022			Interest Rate Swap	98.2300	98.2300	98.0100	98.0100	(0.224)	0.0000	0.0000	0
2018/02/12	IS05	20/09/2022			Interest Rate Swap	100.4300	100.4300	100.2200	100.2200	(0.209)	0.0000	0.0000	0
2018/02/12	IS05	20/12/2022			Interest Rate Swap	101.6900	101.6900	101.4700	101.4700	(0.216)	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
2018/02/12	IS05	22/03/2023			Interest Rate Swap	96.8100	96.8100	96.5800	96.5800	(0.238)	0.0000	0.0000	0
2018/02/12	IS10	17/12/2025			Interest Rate Swap	95.0300	95.0300	94.7400	94.7400	(0.305)	0.0000	0.0000	0
2018/02/12	IS10	16/03/2026			Interest Rate Swap	92.0400	92.0400	91.7300	91.7300	(0.337)	0.0000	0.0000	0
2018/02/12	IS10	15/06/2026			Interest Rate Swap	90.7900	90.7900	90.4700	90.4700	(0.352)	0.0000	0.0000	0
2018/02/12	IS10	21/09/2026			Interest Rate Swap	92.9500	92.9500	92.6300	92.6300	(0.344)	0.0000	0.0000	0
2018/02/12	IS10	21/12/2026			Interest Rate Swap	96.7300	96.7300	96.4100	96.4100	(0.331)	0.0000	0.0000	0
2018/02/12	IS10	15/03/2027			Interest Rate Swap	95.2900	95.2900	94.9600	94.9600	(0.346)	0.0000	0.0000	0
2018/02/12	IS10	21/06/2027			Interest Rate Swap	97.3500	97.3500	97.0100	97.0100	(0.349)	0.0000	0.0000	0
2018/02/12	IS10	20/09/2027			Interest Rate Swap	101.0500	101.0500	100.7200	100.7200	(0.327)	0.0000	0.0000	0
2018/02/12	IS10	20/12/2027			Interest Rate Swap	101.3900	101.3900	101.0500	101.0500	(0.335)	0.0000	0.0000	0
2018/02/12	IS10	22/03/2028			Interest Rate Swap	96.6400	96.6400	96.2800	96.2800	(0.373)	0.0000	0.0000	0
2018/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/12	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/12	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/12	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/12	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/12	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/12	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/12	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/12	R023	03/05/2018	8.27	Call	Bond Future	2,279.5000	2.2795	2,443.5800	2.4436	7.198	0	0	0
2018/02/12	R023	03/05/2018			Bond Future	7.7433	101.4626	7.6906	101.6711	(0.680)	0.0000	0.0000	66,216
2018/02/12	R023	03/05/2018	8.27	Put	Bond Future	221.1200	0.2211	176.6500	0.1766	(20.111)	0	0	0
2018/02/12	R023	03/05/2018	8.28	Call	Bond Future	2,311.5700	2.3116	2,476.6600	2.4767	7.142	0	0	0
2018/02/12	R023	03/05/2018	8.29	Put	Bond Future	208.2800	0.2083	165.8100	0.1658	(20.391)	0	0	0
2018/02/12	R023	03/05/2018	8.28	Put	Bond Future	214.6200	0.2146	171.1600	0.1712	(20.250)	0	0	0
2018/02/12	R023	03/05/2018	8.29	Call	Bond Future	2,343.7800	2.3438	2,509.8600	2.5099	7.086	0	0	0
2018/02/12	R023	03/05/2018	9.19	Call	Bond Future	5,537.0000	5.5370	5,743.3200	5.7433	3.726	0	0	0
2018/02/12	R023	03/05/2018	9.19	Put	Bond Future	6.4000	0.0064	4.1700	0.0042	(34.844)	0	0	2,500
2018/02/12	R035	03/05/2018	9.91	Put	Bond Future	1,181.2400	1.1812	1,032.7400	1.0327	(12.572)	0	0	0
2018/02/12	R035	03/05/2018			Bond Future	9.3936	97.2992	9.3417	97.7207	(0.552)	0.0000	0.0000	60,944
2018/02/12	R035	03/05/2018	9.90	Call	Bond Future	5,175.7400	5.1757	5,446.9700	5.4470	5.240	0	0	0
2018/02/12	R035	03/05/2018	9.90	Put	Bond Future	1,201.6000	1.2016	1,051.3500	1.0514	(12.504)	0	0	0
2018/02/12	R035	03/05/2018	9.91	Call	Bond Future	5,231.3400	5.2313	5,504.3200	5.5043	5.218	0	0	0
2018/02/12	R035	03/05/2018	9.89	Call	Bond Future	5,120.1800	5.1202	5,389.6700	5.3897	5.263	0	0	0
2018/02/12	R035	03/05/2018	9.89	Put	Bond Future	1,222.0900	1.2221	1,070.1000	1.0701	(12.437)	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
2018/02/12	R035	02/08/2018	9.42	Call	Bond Future	3,908.6400	3.9086	4,096.9900	4.0970	4.819	0	0	0
2018/02/12	R035	02/08/2018			Bond Future	9.4476	99.0994	9.3941	99.5286	(0.566)	0.0000	0.0000	3
2018/02/12	R035	02/08/2018	9.42	Put	Bond Future	4,130.0600	4.1301	3,889.2000	3.8892	(5.832)	0	0	0
2018/02/12	R035	02/08/2018	9.43	Call	Bond Future	3,944.9000	3.9449	4,134.6400	4.1346	4.810	0	0	0
2018/02/12	R035	02/08/2018	9.44	Put	Bond Future	4,042.2200	4.0422	3,804.1500	3.8042	(5.890)	0	0	0
2018/02/12	R035	02/08/2018	9.43	Put	Bond Future	4,086.1200	4.0861	3,846.6500	3.8467	(5.861)	0	0	0
2018/02/12	R035	02/08/2018	9.44	Call	Bond Future	3,981.1000	3.9811	4,172.2400	4.1722	4.801	0	0	0
2018/02/12	R186	03/05/2018	8.92	Call	Bond Future	3,427.1700	3.4272	3,666.8200	3.6668	6.993	0	0	0
2018/02/12	R186	03/05/2018	8.91	Put	Bond Future	623.1000	0.6231	520.9300	0.5209	(16.397)	0	0	0
2018/02/12	R186	03/05/2018	10.14	Put	Bond Future	11.2600	0.0113	7.5800	0.0076	(32.682)	0	0	0
2018/02/12	R186	03/05/2018	8.00	Put	Bond Future	3,710.9800	3.7110	3,428.8700	3.4289	(7.602)	0	0	0
2018/02/12	R186	03/05/2018	8.69	Call	Bond Future	2,391.8700	2.3919	2,586.7800	2.5868	8.149	0	0	0
2018/02/12	R186	03/05/2018	9.72	Put	Bond Future	60.0600	0.0601	44.3100	0.0443	(26.224)	0	0	10,640
2018/02/12	R186	03/05/2018	8.40	Put	Bond Future	1,884.7200	1.8847	1,675.9700	1.6760	(11.076)	0	0	0
2018/02/12	R186	03/05/2018			Bond Future	8.4794	116.1439	8.4272	116.4840	(0.615)	0.0000	0.0000	179,562
2018/02/12	R186	03/05/2018	8.93	Call	Bond Future	3,475.4800	3.4755	3,716.8800	3.7169	6.946	0	0	0
2018/02/12	R186	03/05/2018	8.93	Put	Bond Future	593.8200	0.5938	495.1600	0.4952	(16.614)	0	0	0
2018/02/12	R186	03/05/2018	9.30	Put	Bond Future	227.4200	0.2274	180.2000	0.1802	(20.763)	0	0	0
2018/02/12	R186	03/05/2018	9.30	Call	Bond Future	5,402.5800	5.4026	5,695.4200	5.6954	5.420	0	0	1,120
2018/02/12	R186	03/05/2018	10.14	Call	Bond Future	10,161.3200	10.1613	10,497.7000	10.4977	3.310	0	0	0
2018/02/12	R186	03/05/2018	8.92	Put	Bond Future	608.4000	0.6084	507.9900	0.5080	(16.504)	0	0	0
2018/02/12	R186	03/05/2018	8.91	Call	Bond Future	3,378.9400	3.3789	3,616.8300	3.6168	7.040	0	0	0
2018/02/12	R186	03/05/2018	9.19	Put	Bond Future	306.3700	0.3064	246.5900	0.2466	(19.512)	0	0	0
2018/02/12	R186	03/05/2018	8.00	Call	Bond Future	534.5500	0.5345	592.5000	0.5925	10.841	0	0	4,745
2018/02/12	R186	03/05/2018	8.69	Put	Bond Future	1,032.7100	1.0327	887.5600	0.8876	(14.055)	0	0	0
2018/02/12	R186	03/05/2018	9.72	Call	Bond Future	7,762.0300	7.7620	8,086.3400	8.0863	4.178	0	0	0
2018/02/12	R186	03/05/2018	8.70	Put	Bond Future	1,010.3000	1.0103	867.2500	0.8672	(14.159)	0	0	3,500
2018/02/12	R186	03/05/2018	8.40	Call	Bond Future	1,366.6900	1.3667	1,498.0000	1.4980	9.608	0	0	4,745
2018/02/12	R186	03/05/2018	9.75	Call	Bond Future	7,933.2100	7.9332	8,258.9200	8.2589	4.106	0	0	0
2018/02/12	R186	03/05/2018	9.75	Put	Bond Future	53.8000	0.0538	39.4500	0.0394	(26.673)	0	0	3,200
2018/02/12	R186	03/05/2018	9.19	Call	Bond Future	4,806.3900	4.8064	5,086.6700	5.0867	5.831	0	0	0
2018/02/12	R186	03/05/2018	8.70	Call	Bond Future	2,433.4500	2.4334	2,630.4600	2.6305	8.096	0	0	0
2018/02/12	R186	03/05/2018	8.85	Call	Bond Future	3,095.8500	3.0958	3,322.7500	3.3227	7.329	0	0	0
2018/02/12	R186	03/05/2018	8.85	Put	Bond Future	718.6100	0.7186	605.4500	0.6055	(15.747)	0	0	4,745
2018/02/12	R186	02/08/2018	8.48	Put	Bond Future	2,474.2100	2.4742	2,282.0700	2.2821	(7.766)	0	0	0
2018/02/12	R186	02/08/2018	8.25	Call	Bond Future	1,607.8600	1.6079	1,728.4500	1.7284	7.500	0	0	1,470
2018/02/12	R186	02/08/2018			Bond Future	8.5227	112.9922	8.4682	113.3385	(0.639)	0.0000	0.0000	782
2018/02/12	R186	02/08/2018	8.47	Call	Bond Future	2,174.5200	2.1745	2,327.1900	2.3272	7.021	0	0	0
2018/02/12	R186	02/08/2018	8.47	Put	Bond Future	2,509.2500	2.5093	2,315.6000	2.3156	(7.717)	0	0	0
2018/02/12	R186	02/08/2018	8.48	Call	Bond Future	2,203.1400	2.2031	2,357.3200	2.3573	6.998	0	0	0
2018/02/12	R186	02/08/2018	8.25	Put	Bond Future	3,355.3000	3.3553	3,129.5700	3.1296	(6.728)	0	0	0
2018/02/12	R186	02/08/2018	7.50	Put	Bond Future	7,208.6400	7.2086	6,903.4400	6.9034	(4.234)	0	0	0
2018/02/12	R186	02/08/2018	8.46	Call	Bond Future	2,146.1500	2.1462	2,297.3200	2.2973	7.044	0	0	0
2018/02/12	R186	02/08/2018	8.46	Put	Bond Future	2,544.5900	2.5446	2,349.4400	2.3494	(7.669)	0	0	0
2018/02/12	R186	02/08/2018	7.50	Call	Bond Future	466.6500	0.4666	507.7700	0.5078	8.812	0	0	1,470
2018/02/12	R186	01/11/2018	9.14	Call	Bond Future	5,126.7500	5.1267	5,357.1800	5.3572	4.495	0	0	0
2018/02/12	R186	01/11/2018	7.96	Put	Bond Future	5,425.7100	5.4257	5,175.0100	5.1750	(4.621)	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
2018/02/12	R186	01/11/2018	8.54	Put	Bond Future	3,098.7100	3.0987	2,910.3800	2.9104	(6.078)	0	0	0
2018/02/12	R186	01/11/2018			Bond Future	8.5615	115.1208	8.5045	115.4739	(0.666)	0.0000	0.0000	0
2018/02/12	R186	01/11/2018	8.46	Put	Bond Future	3,375.3700	3.3754	3,177.8200	3.1778	(5.853)	0	0	0
2018/02/12	R186	01/11/2018	8.46	Call	Bond Future	2,745.2100	2.7452	2,900.7700	2.9008	5.667	0	0	5,000
2018/02/12	R186	01/11/2018	8.53	Call	Bond Future	2,937.4600	2.9375	3,101.0800	3.1011	5.570	0	0	0
2018/02/12	R186	01/11/2018	8.53	Put	Bond Future	3,132.6100	3.1326	2,943.1200	2.9431	(6.049)	0	0	0
2018/02/12	R186	01/11/2018	9.14	Put	Bond Future	1,623.2300	1.6232	1,500.5500	1.5006	(7.558)	0	0	5,000
2018/02/12	R186	01/11/2018	7.96	Call	Bond Future	1,623.0400	1.6230	1,725.4500	1.7254	6.310	0	0	5,000
2018/02/12	R186	01/11/2018	8.54	Call	Bond Future	2,965.5200	2.9655	3,130.3000	3.1303	5.557	0	0	0
2018/02/12	R186	01/11/2018	8.52	Call	Bond Future	2,909.5700	2.9096	3,072.0300	3.0720	5.584	0	0	0
2018/02/12	R186	01/11/2018	8.52	Put	Bond Future	3,166.7300	3.1667	2,976.0800	2.9761	(6.020)	0	0	0
2018/02/12	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	R197	03/05/2018			Bond Future	301.0711	301.0711	301.0364	301.0364	(0.012)	0.0000	0.0000	2,388
2018/02/12	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	R197	03/05/2018	304.44	Put	Bond Future	3,368.8900	3.3689	3,403.5900	3.4036	1.030	0	0	0
2018/02/12	R197	03/05/2018	304.46	Put	Bond Future	3,388.8900	3.3889	3,423.5900	3.4236	1.024	0	0	0
2018/02/12	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	R197	03/05/2018	304.45	Put	Bond Future	3,378.8900	3.3789	3,413.5900	3.4136	1.027	0	0	0
2018/02/12	R202	03/05/2018	247.48	Put	Bond Future	11,483.0200	11.4830	10,375.6100	10.3756	(9.644)	0	0	0
2018/02/12	R202	03/05/2018	247.47	Call	Bond Future	45.6300	0.0456	70.2800	0.0703	54.021	0	0	0
2018/02/12	R202	03/05/2018			Bond Future	236.0424	236.0424	237.1744	237.1744	0.480	0.0000	0.0000	23,050
2018/02/12	R202	03/05/2018	247.48	Call	Bond Future	45.4200	0.0454	69.9600	0.0700	54.029	0	0	0
2018/02/12	R202	03/05/2018	247.47	Put	Bond Future	11,473.2300	11.4732	10,365.9300	10.3659	(9.651)	0	0	0
2018/02/12	R202	03/05/2018	247.49	Call	Bond Future	45.2100	0.0452	69.6500	0.0696	54.059	0	0	0
2018/02/12	R202	03/05/2018	247.49	Put	Bond Future	11,492.8100	11.4928	10,385.3000	10.3853	(9.637)	0	0	0
2018/02/12	R204	03/05/2018	7.10	Put	Bond Future	29.4700	0.0295	21.4300	0.0214	(27.282)	0	0	0
2018/02/12	R204	03/05/2018			Bond Future	6.8911	103.6834	6.8405	103.7139	(0.734)	0.0000	0.0000	22,580
2018/02/12	R204	03/05/2018	7.09	Call	Bond Future	150.7200	0.1507	172.9000	0.1729	14.716	0	0	0
2018/02/12	R204	03/05/2018	7.09	Put	Bond Future	30.8800	0.0309	22.5400	0.0225	(27.008)	0	0	0
2018/02/12	R204	03/05/2018	7.10	Call	Bond Future	155.3300	0.1553	177.8100	0.1778	14.472	0	0	0
2018/02/12	R204	03/05/2018	7.08	Call	Bond Future	146.1700	0.1462	168.0400	0.1680	14.962	0	0	0
2018/02/12	R204	03/05/2018	7.08	Put	Bond Future	32.3500	0.0323	23.7000	0.0237	(26.739)	0	0	0
2018/02/12	R207	03/05/2018	7.57	Call	Bond Future	946.3700	0.9464	1,026.9900	1.0270	8.519	0	0	0
2018/02/12	R207	03/05/2018	7.56	Put	Bond Future	21.4100	0.0214	14.3500	0.0144	(32.975)	0	0	0
2018/02/12	R207	03/05/2018			Bond Future	6.9777	102.6751	6.9222	102.7625	(0.796)	0.0000	0.0000	47,558
2018/02/12	R207	03/05/2018	7.58	Call	Bond Future	960.9400	0.9609	1,041.8400	1.0418	8.419	0	0	0
2018/02/12	R207	03/05/2018	7.58	Put	Bond Future	19.3600	0.0194	12.8800	0.0129	(33.471)	0	0	0
2018/02/12	R207	03/05/2018	7.57	Put	Bond Future	20.3300	0.0203	13.5700	0.0136	(33.251)	0	0	0
2018/02/12	R207	03/05/2018	7.56	Call	Bond Future	931.9100	0.9319	1,012.2300	1.0122	8.619	0	0	0
2018/02/12	R208	03/05/2018	7.77	Call	Bond Future	1,270.7900	1.2708	1,386.7600	1.3868	9.126	0	0	0
2018/02/12	R208	03/05/2018			Bond Future	7.2977	99.2841	7.2441	99.4207	(0.734)	0.0000	0.0000	35,914
2018/02/12	R208	03/05/2018	7.77	Put	Bond Future	76.4400	0.0764	55.8200	0.0558	(26.975)	0	0	0
2018/02/12	R208	03/05/2018	7.78	Call	Bond Future	1,292.6600	1.2927	1,409.3400	1.4093	9.026	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
2018/02/12	R208	03/05/2018	7.79	Put	Bond Future	70.2200	0.0702	50.9700	0.0510	(27.414)	0	0	0
2018/02/12	R208	03/05/2018	7.78	Put	Bond Future	73.2200	0.0732	53.3100	0.0533	(27.192)	0	0	0
2018/02/12	R208	03/05/2018	7.79	Call	Bond Future	1,314.7400	1.3147	1,432.0800	1.4321	8.925	0	0	0
2018/02/12	R209	03/05/2018	9.85	Put	Bond Future	668.9400	0.6689	564.1100	0.5641	(15.671)	0	0	0
2018/02/12	R209	03/05/2018	10.00	Call	Bond Future	4,529.4900	4.5295	4,803.0300	4.8030	6.039	0	0	0
2018/02/12	R209	03/05/2018	10.73	Call	Bond Future	8,483.0000	8.4830	8,821.6500	8.8216	3.992	0	0	0
2018/02/12	R209	03/05/2018	9.75	Call	Bond Future	3,299.6900	3.2997	3,531.2900	3.5313	7.019	0	0	435
2018/02/12	R209	03/05/2018	9.77	Call	Bond Future	3,393.2700	3.3933	3,628.6000	3.6286	6.935	0	0	0
2018/02/12	R209	03/05/2018	9.30	Call	Bond Future	1,556.6700	1.5567	1,693.4400	1.6934	8.786	0	0	1,321
2018/02/12	R209	03/05/2018			Bond Future	9.3803	73.7357	9.3287	74.0901	(0.551)	0.0000	0.0000	79,112
2018/02/12	R209	03/05/2018	9.85	Call	Bond Future	3,776.5100	3.7765	4,026.1500	4.0262	6.610	0	0	0
2018/02/12	R209	03/05/2018	10.73	Put	Bond Future	62.4200	0.0624	46.6000	0.0466	(25.344)	0	0	435
2018/02/12	R209	03/05/2018	10.22	Call	Bond Future	5,691.9500	5.6920	5,993.2800	5.9933	5.294	0	0	0
2018/02/12	R209	03/05/2018	10.22	Put	Bond Future	273.0700	0.2731	219.9300	0.2199	(19.460)	0	0	435
2018/02/12	R209	03/05/2018	9.75	Put	Bond Future	837.1000	0.8371	714.2300	0.7142	(14.678)	0	0	0
2018/02/12	R209	03/05/2018	9.86	Call	Bond Future	3,825.3700	3.8254	4,076.7400	4.0767	6.571	0	0	0
2018/02/12	R209	03/05/2018	8.95	Put	Bond Future	3,765.9300	3.7659	3,482.5700	3.4826	(7.524)	0	0	0
2018/02/12	R209	03/05/2018	10.00	Put	Bond Future	470.8300	0.4708	389.9000	0.3899	(17.189)	0	0	11,067
2018/02/12	R209	03/05/2018	9.47	Put	Bond Future	1,504.8600	1.5049	1,324.4300	1.3244	(11.990)	0	0	250
2018/02/12	R209	03/05/2018	9.77	Put	Bond Future	800.9800	0.8010	681.8400	0.6818	(14.874)	0	0	250
2018/02/12	R209	03/05/2018	9.30	Put	Bond Future	2,108.7700	2.1088	1,891.0700	1.8911	(10.324)	0	0	0
2018/02/12	R209	03/05/2018	9.86	Put	Bond Future	653.7900	0.6538	550.6900	0.5507	(15.770)	0	0	0
2018/02/12	R209	03/05/2018	8.95	Call	Bond Future	735.8100	0.7358	806.9200	0.8069	9.664	0	0	1,321
2018/02/12	R209	03/05/2018	9.84	Call	Bond Future	3,727.8500	3.7279	3,975.7600	3.9758	6.650	0	0	0
2018/02/12	R209	03/05/2018	9.84	Put	Bond Future	684.3800	0.6844	577.8200	0.5778	(15.570)	0	0	0
2018/02/12	R209	03/05/2018	9.19	Put	Bond Future	2,570.3000	2.5703	2,329.8600	2.3299	(9.355)	0	0	0
2018/02/12	R209	03/05/2018	9.19	Call	Bond Future	1,252.3300	1.2523	1,366.3600	1.3664	9.105	0	0	250
2018/02/12	R209	03/05/2018	9.47	Call	Bond Future	2,113.6700	2.1137	2,287.7100	2.2877	8.234	0	0	0
2018/02/12	R209	02/08/2018	9.66	Call	Bond Future	3,634.6400	3.6346	3,833.0500	3.8331	5.459	0	0	435
2018/02/12	R209	02/08/2018	10.38	Call	Bond Future	6,854.3700	6.8544	7,132.5200	7.1325	4.058	0	0	0
2018/02/12	R209	02/08/2018	10.39	Put	Bond Future	812.5300	0.8125	730.4900	0.7305	(10.097)	0	0	0
2018/02/12	R209	02/08/2018			Bond Future	9.4298	75.0997	9.3767	75.4607	(0.564)	0.0000	0.0000	835
2018/02/12	R209	02/08/2018	10.84	Call	Bond Future	9,080.6700	9.0807	9,394.4700	9.3945	3.456	0	0	0
2018/02/12	R209	02/08/2018	10.84	Put	Bond Future	395.7200	0.3957	348.4800	0.3485	(11.938)	0	0	435
2018/02/12	R209	02/08/2018	10.21	Call	Bond Future	6,043.5800	6.0436	6,306.0400	6.3060	4.343	0	0	0
2018/02/12	R209	02/08/2018	10.21	Put	Bond Future	1,035.7200	1.0357	937.1400	0.9371	(9.518)	0	0	435
2018/02/12	R209	02/08/2018	9.66	Put	Bond Future	2,101.6400	2.1016	1,939.0100	1.9390	(7.738)	0	0	0
2018/02/12	R209	02/08/2018	10.38	Put	Bond Future	823.5700	0.8236	740.6800	0.7407	(10.065)	0	0	0
2018/02/12	R209	02/08/2018	10.39	Call	Bond Future	6,902.7800	6.9028	7,181.7800	7.1818	4.042	0	0	0
2018/02/12	R209	02/08/2018	10.40	Call	Bond Future	6,951.1200	6.9511	7,230.9700	7.2310	4.026	0	0	0
2018/02/12	R209	02/08/2018	10.40	Put	Bond Future	801.5000	0.8015	720.3100	0.7203	(10.130)	0	0	0
2018/02/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/12	R209	01/11/2018	9.34	Put	Bond Future	3,996.0200	3.9960	3,788.3900	3.7884	(5.196)	0	0	0
2018/02/12	R209	01/11/2018	1,016.00	Call	Bond Future	72,477.6300	72.4776	72,845.6300	72.8456	0.508	0	0	0
2018/02/12	R209	01/11/2018	9.97	Call	Bond Future	5,349.3500	5.3493	5,577.7200	5.5777	4.269	0	0	0
2018/02/12	R209	01/11/2018			Bond Future	9.4780	73.3655	9.4233	73.7335	(0.577)	0.0000	0.0000	0
2018/02/12	R209	01/11/2018	1,016.01	Call	Bond Future	72,477.6300	72.4776	72,845.6300	72.8456	0.508	0	0	0

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2018/02/12	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R209	01/11/2018	1,015.99	Call	Bond Future	72,477.6200		72.4776	72,845.6200	72.8456	0.508	0	0	0
2018/02/12	R209	01/11/2018	9.34	Call	Bond Future	3,062.5200		3.0625	3,222.8900	3.2229	5.237	0	0	0
2018/02/12	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R209	01/11/2018	9.97	Put	Bond Future	2,160.7300		2.1607	2,021.1000	2.0211	(6.462)	0	0	255
2018/02/12	R209	01/11/2018	10.57	Call	Bond Future	7,974.0700		7.9741	8,253.3100	8.2533	3.502	0	0	0
2018/02/12	R209	01/11/2018	10.57	Put	Bond Future	1,170.2200		1.1702	1,081.4600	1.0815	(7.585)	0	0	0
2018/02/12	R209	01/11/2018	9.94	Call	Bond Future	5,225.2500		5.2252	5,450.7000	5.4507	4.315	0	0	0
2018/02/12	R209	01/11/2018	9.94	Put	Bond Future	2,225.1000		2.2251	2,082.5500	2.0825	(6.406)	0	0	255
2018/02/12	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R210	03/05/2018	191.44	Put	Bond Future	5,445.9700		5.4460	5,467.0400	5.4670	0.387	0	0	0
2018/02/12	R210	03/05/2018			Bond Future	185.9940		185.9940	185.9730	185.9730	(0.011)	0.0000	0.0000	2,159
2018/02/12	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R210	03/05/2018	191.46	Put	Bond Future	5,465.9700		5.4660	5,487.0400	5.4870	0.385	0	0	0
2018/02/12	R210	03/05/2018	191.45	Put	Bond Future	5,455.9700		5.4560	5,477.0400	5.4770	0.386	0	0	0
2018/02/12	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R212	03/05/2018			Bond Future	153.5487		153.5487	153.5304	153.5304	(0.012)	0.0000	0.0000	4,755
2018/02/12	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R212	03/05/2018	154.28	Put	Bond Future	731.2700		0.7313	749.5700	0.7496	2.502	0	0	0
2018/02/12	R212	03/05/2018	154.30	Put	Bond Future	751.2700		0.7513	769.5700	0.7696	2.436	0	0	0
2018/02/12	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2018/02/12	R212	03/05/2018	154.29	Put	Bond Future	741.2700		0.7413	759.5700	0.7596	2.469	0	0	0
2018/02/12	R213	03/05/2018	9.57	Put	Bond Future	552.8100		0.5528	460.1600	0.4602	(16.760)	0	0	0
2018/02/12	R213	03/05/2018	9.56	Call	Bond Future	3,801.8200		3.8018	4,054.8500	4.0549	6.655	0	0	0
2018/02/12	R213	03/05/2018			Bond Future	9.0628		85.8442	9.0110	86.1916	(0.572)	0.0000	0.0000	45,278
2018/02/12	R213	03/05/2018	9.57	Call	Bond Future	3,851.5100		3.8515	4,106.2200	4.1062	6.613	0	0	0
2018/02/12	R213	03/05/2018	9.56	Put	Bond Future	566.4500		0.5665	472.1200	0.4721	(16.653)	0	0	0
2018/02/12	R213	03/05/2018	9.58	Call	Bond Future	3,901.5300		3.9015	4,157.8700	4.1579	6.570	0	0	0
2018/02/12	R213	03/05/2018	9.58	Put	Bond Future	539.5800		0.5396	448.5600	0.4486	(16.869)	0	0	0
2018/02/12	R213	02/08/2018	9.06	Call	Bond Future	2,504.1000		2.5041	2,659.9700	2.6600	6.225	0	0	0
2018/02/12	R213	02/08/2018	9.05	Put	Bond Future	2,873.8700		2.8739	2,674.5500	2.6745	(6.936)	0	0	0
2018/02/12	R213	02/08/2018			Bond Future	9.1104		87.4324	9.0569	87.7862	(0.588)	0.0000	0.0000	1
2018/02/12	R213	02/08/2018	9.07	Call	Bond Future	2,533.5800		2.5336	2,690.8500	2.6908	6.207	0	0	0
2018/02/12	R213	02/08/2018	9.07	Put	Bond Future	2,800.3300		2.8003	2,603.8200	2.6038	(7.017)	0	0	0
2018/02/12	R213	02/08/2018	9.06	Put	Bond Future	2,837.0700		2.8371	2,639.1600	2.6392	(6.976)	0	0	0
2018/02/12	R213	02/08/2018	9.05	Call	Bond Future	2,474.6100		2.4746	2,629.0700	2.6291	6.242	0	0	0
2018/02/12	R214	03/05/2018	9.99	Put	Bond Future	745.8400		0.7458	632.5400	0.6325	(15.191)	0	0	0
2018/02/12	R214	03/05/2018			Bond Future	9.5245		73.2477	9.4728	73.6181	(0.543)	0.0000	0.0000	47,218
2018/02/12	R214	03/05/2018	9.98	Call	Bond Future	3,898.8300		3.8988	4,154.1200	4.1541	6.548	0	0	0
2018/02/12	R214	03/05/2018	9.98	Put	Bond Future	762.3300		0.7623	647.2500	0.6472	(15.096)	0	0	0
2018/02/12	R214	03/05/2018	9.99	Call	Bond Future	3,948.7000		3.9487	4,205.7700	4.2058	6.510	0	0	0
2018/02/12	R214	03/05/2018	9.97	Call	Bond Future	3,849.1700		3.8492	4,102.6600	4.1027	6.586	0	0	0
2018/02/12	R214	03/05/2018	9.97	Put	Bond Future	779.1400		0.7791	662.2600	0.6623	(15.001)	0	0	0

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2018/02/12	R248	03/05/2018	10.06	Call	Bond Future	5,317.5100	5.3175	5,658.6400	5.6586	6.415	0	0	0
2018/02/12	R248	03/05/2018	10.05	Put	Bond Future	869.3800	0.8694	732.9600	0.7330	(15.692)	0	0	0
2018/02/12	R248	03/05/2018			Bond Future	9.5500	93.7590	9.4983	94.2343	(0.542)	0.0000	0.0000	96,449
2018/02/12	R248	03/05/2018	10.07	Call	Bond Future	5,382.4700	5.3825	5,725.7700	5.7258	6.378	0	0	0
2018/02/12	R248	03/05/2018	10.07	Put	Bond Future	831.4200	0.8314	699.3600	0.6994	(15.884)	0	0	0
2018/02/12	R248	03/05/2018	10.06	Put	Bond Future	850.2200	0.8502	715.9900	0.7160	(15.788)	0	0	0
2018/02/12	R248	03/05/2018	10.05	Call	Bond Future	5,252.7700	5.2528	5,591.7100	5.5917	6.453	0	0	0
<b>Total</b>												<b>1168311</b>	