



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2018 TO 14/02/2018

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
2018/02/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	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
2018/02/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2025	03/05/2018	133.20	Put	Bond Future	1,418.5800	1.4186	1,456.2100	1.4562	2.653	0	0	0
2018/02/14	2025	03/05/2018			Bond Future	131.7814	131.7814	131.7438	131.7438	(0.029)	0.0000	0.0000	1,033
2018/02/14	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2025	03/05/2018	133.22	Put	Bond Future	1,438.5800	1.4386	1,476.2100	1.4762	2.616	0	0	0
2018/02/14	2025	03/05/2018	133.21	Put	Bond Future	1,428.5800	1.4286	1,466.2100	1.4662	2.634	0	0	0
2018/02/14	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2025	02/08/2018			Bond Future	132.8476	132.8476	132.8091	132.8091	(0.029)	0.0000	0.0000	0
2018/02/14	2025	02/08/2018	136.65	Put	Bond Future	3,802.4300	3.8024	3,840.9000	3.8409	1.012	0	0	0
2018/02/14	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2025	02/08/2018	136.67	Put	Bond Future	3,822.4300	3.8224	3,860.9000	3.8609	1.006	0	0	0
2018/02/14	2025	02/08/2018	136.66	Put	Bond Future	3,812.4300	3.8124	3,850.9000	3.8509	1.009	0	0	0
2018/02/14	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2029	03/05/2018			Bond Future	99.9359	99.9359	99.9084	99.9084	(0.028)	0.0000	0.0000	1,370
2018/02/14	2029	02/08/2018			Bond Future	101.7911	101.7911	101.7631	101.7631	(0.028)	0.0000	0.0000	0
2018/02/14	2030	03/05/2018	9.51	Call	Bond Future	4,290.7000	4.2907	4,449.8000	4.4498	3.708	0	0	0
2018/02/14	2030	03/05/2018			Bond Future	8.9866	95.0577	8.9539	95.2809	(0.364)	0.0000	0.0000	91,406
2018/02/14	2030	03/05/2018	9.49	Call	Bond Future	4,192.8800	4.1929	4,350.1500	4.3501	3.751	0	0	0
2018/02/14	2030	03/05/2018	9.49	Put	Bond Future	845.6900	0.8457	779.7100	0.7797	(7.802)	0	0	0
2018/02/14	2030	03/05/2018	9.51	Put	Bond Future	813.9400	0.8139	749.7900	0.7498	(7.881)	0	0	0
2018/02/14	2030	03/05/2018	9.50	Call	Bond Future	4,241.6900	4.2417	4,399.8900	4.3999	3.730	0	0	0
2018/02/14	2030	03/05/2018	9.50	Put	Bond Future	829.6800	0.8297	764.6300	0.7646	(7.840)	0	0	0
2018/02/14	2030	02/08/2018	9.46	Put	Bond Future	1,897.0700	1.8971	1,811.3300	1.8113	(4.520)	0	0	0
2018/02/14	2030	02/08/2018	8.51	Call	Bond Future	1,736.1800	1.7362	1,806.5600	1.8066	4.054	0	0	7,850
2018/02/14	2030	02/08/2018	8.91	Call	Bond Future	2,714.5700	2.7146	2,814.1700	2.8142	3.669	0	0	7,850
2018/02/14	2030	02/08/2018			Bond Future	9.0404	92.8108	9.0065	93.0384	(0.375)	0.0000	0.0000	127
2018/02/14	2030	02/08/2018	9.46	Call	Bond Future	4,651.8300	4.6518	4,793.7300	4.7937	3.050	0	0	0
2018/02/14	2030	02/08/2018	8.51	Put	Bond Future	5,383.5700	5.3836	5,226.3100	5.2263	(2.921)	0	0	0
2018/02/14	2030	02/08/2018	9.47	Call	Bond Future	4,694.3400	4.6943	4,836.9400	4.8369	3.038	0	0	0
2018/02/14	2030	02/08/2018	9.45	Put	Bond Future	1,918.8300	1.9188	1,832.3800	1.8324	(4.505)	0	0	0
2018/02/14	2030	02/08/2018	8.91	Put	Bond Future	3,593.7100	3.5937	3,465.6700	3.4657	(3.563)	0	0	0
2018/02/14	2030	02/08/2018	9.50	Call	Bond Future	4,822.9900	4.8230	4,967.6700	4.9677	3.000	0	0	0
2018/02/14	2030	02/08/2018	9.47	Put	Bond Future	1,875.2900	1.8753	1,790.2500	1.7903	(4.535)	0	0	0
2018/02/14	2030	02/08/2018	9.45	Call	Bond Future	4,609.2500	4.6093	4,750.4400	4.7504	3.063	0	0	0
2018/02/14	2030	02/08/2018	9.50	Put	Bond Future	1,811.4500	1.8115	1,728.4900	1.7285	(4.580)	0	0	7,850
2018/02/14	2032	03/05/2018	9.71	Put	Bond Future	600.3300	0.6003	460.8100	0.4608	(23.241)	0	0	0
2018/02/14	2032	03/05/2018	9.70	Call	Bond Future	4,208.9400	4.2089	4,346.1400	4.3461	3.260	0	0	0
2018/02/14	2032	03/05/2018			Bond Future	9.1973	93.4942	9.1594	93.7731	(0.412)	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
2018/02/14	2032	03/05/2018	9.71	Call	Bond Future	4,263.6800	4.2637	4,403.0700	4.4031	3.269	0	0	0
2018/02/14	2032	03/05/2018	9.70	Put	Bond Future	615.0500	0.6151	473.3400	0.4733	(23.040)	0	0	0
2018/02/14	2032	03/05/2018	9.72	Call	Bond Future	4,318.6500	4.3187	4,460.2100	4.4602	3.278	0	0	0
2018/02/14	2032	03/05/2018	9.72	Put	Bond Future	585.9100	0.5859	448.5600	0.4486	(23.442)	0	0	0
2018/02/14	2032	02/08/2018	9.67	Call	Bond Future	4,688.8300	4.6888	4,664.5700	4.6646	(0.517)	0	0	0
2018/02/14	2032	02/08/2018	9.66	Put	Bond Future	1,737.5600	1.7376	1,427.1500	1.4272	(17.865)	0	0	0
2018/02/14	2032	02/08/2018			Bond Future	9.2501	95.2239	9.2109	95.5083	(0.423)	0.0000	0.0000	2
2018/02/14	2032	02/08/2018	9.68	Call	Bond Future	4,735.8400	4.7358	4,712.8300	4.7128	(0.486)	0	0	0
2018/02/14	2032	02/08/2018	9.68	Put	Bond Future	1,692.7600	1.6928	1,385.3100	1.3853	(18.163)	0	0	0
2018/02/14	2032	02/08/2018	9.67	Put	Bond Future	1,714.9100	1.7149	1,406.2100	1.4062	(18.001)	0	0	0
2018/02/14	2032	02/08/2018	9.66	Call	Bond Future	4,642.2400	4.6422	4,616.2700	4.6163	(0.559)	0	0	0
2018/02/14	2033	03/05/2018	107.71	Put	Bond Future	4,645.0900	4.6451	4,673.5900	4.6736	0.614	0	0	0
2018/02/14	2033	03/05/2018			Bond Future	103.0649	103.0649	103.0364	103.0364	(0.028)	0.0000	0.0000	6,055
2018/02/14	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	03/05/2018	107.70	Put	Bond Future	4,635.0900	4.6351	4,663.5900	4.6636	0.615	0	0	0
2018/02/14	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	03/05/2018	107.69	Put	Bond Future	4,625.0900	4.6251	4,653.5900	4.6536	0.616	0	0	0
2018/02/14	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	02/08/2018			Bond Future	104.9783	104.9783	104.9492	104.9492	(0.028)	0.0000	0.0000	0
2018/02/14	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	02/08/2018	109.92	Put	Bond Future	4,941.7000	4.9417	4,970.8200	4.9708	0.589	0	0	0
2018/02/14	2033	02/08/2018	109.94	Put	Bond Future	4,961.7000	4.9617	4,990.8200	4.9908	0.587	0	0	0
2018/02/14	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2033	02/08/2018	109.93	Put	Bond Future	4,951.7000	4.9517	4,980.8200	4.9808	0.588	0	0	0
2018/02/14	2037	03/05/2018	9.99	Call	Bond Future	4,693.7700	4.6938	4,807.5500	4.8075	2.424	0	0	0
2018/02/14	2037	03/05/2018	9.97	Put	Bond Future	817.3800	0.8174	617.9700	0.6180	(24.396)	0	0	0
2018/02/14	2037	03/05/2018			Bond Future	9.4909	93.6508	9.4530	93.9584	(0.399)	0.0000	0.0000	43,874
2018/02/14	2037	03/05/2018	9.99	Put	Bond Future	781.8300	0.7818	587.9900	0.5880	(24.793)	0	0	0
2018/02/14	2037	03/05/2018	9.97	Call	Bond Future	4,577.5900	4.5776	4,685.8000	4.6858	2.364	0	0	0
2018/02/14	2037	03/05/2018	9.98	Put	Bond Future	799.4300	0.7994	602.8200	0.6028	(24.594)	0	0	0
2018/02/14	2037	03/05/2018	9.98	Call	Bond Future	4,635.5600	4.6356	4,746.5700	4.7466	2.395	0	0	0
2018/02/14	2037	02/08/2018	9.96	Put	Bond Future	1,946.9400	1.9469	1,689.3200	1.6893	(13.232)	0	0	0
2018/02/14	2037	02/08/2018	9.95	Call	Bond Future	5,092.5600	5.0926	5,147.4100	5.1474	1.077	0	0	0
2018/02/14	2037	02/08/2018			Bond Future	9.5496	91.1274	9.5105	91.4411	(0.409)	0.0000	0.0000	731
2018/02/14	2037	02/08/2018	9.96	Call	Bond Future	5,143.1300	5.1431	5,199.2300	5.1992	1.091	0	0	0
2018/02/14	2037	02/08/2018	9.95	Put	Bond Future	1,972.1700	1.9722	1,713.3000	1.7133	(13.126)	0	0	0
2018/02/14	2037	02/08/2018	9.97	Call	Bond Future	5,193.8800	5.1939	5,251.2400	5.2512	1.104	0	0	0
2018/02/14	2037	02/08/2018	9.97	Put	Bond Future	1,921.9900	1.9220	1,665.6300	1.6656	(13.338)	0	0	0
2018/02/14	2038	03/05/2018	132.28	Put	Bond Future	7,180.7700	7.1808	7,213.9600	7.2140	0.462	0	0	0
2018/02/14	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2038	03/05/2018			Bond Future	125.0992	125.0992	125.0660	125.0660	(0.027)	0.0000	0.0000	8,991
2018/02/14	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2038	03/05/2018	132.27	Put	Bond Future	7,170.7700	7.1708	7,203.9600	7.2040	0.463	0	0	0
2018/02/14	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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2018/02/14	2038	03/05/2018	132.29	Put	Bond Future	7,190.7700		7.1908	7,223.9600	7.2240	0.462	0	0	0
2018/02/14	2038	02/08/2018	134.55	Put	Bond Future	8,681.2600		8.6813	8,715.0800	8.7151	0.390	0	0	0
2018/02/14	2038	02/08/2018			Bond Future	125.8687		125.8687	125.8349	125.8349	(0.027)	0.0000	0.0000	0
2018/02/14	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2038	02/08/2018	134.54	Put	Bond Future	8,671.2600		8.6713	8,705.0800	8.7051	0.390	0	0	0
2018/02/14	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2038	02/08/2018	134.53	Put	Bond Future	8,661.2600		8.6613	8,695.0800	8.6951	0.390	0	0	0
2018/02/14	2040	03/05/2018	10.08	Put	Bond Future	792.5400		0.7925	624.3900	0.6244	(21.217)	0	0	0
2018/02/14	2040	03/05/2018			Bond Future	9.5608		97.2901	9.5179	97.6658	(0.449)	0.0000	0.0000	39,530
2018/02/14	2040	03/05/2018	10.07	Call	Bond Future	5,086.0000		5.0860	5,290.7800	5.2908	4.026	0	0	0
2018/02/14	2040	03/05/2018	10.07	Put	Bond Future	810.6300		0.8106	639.7400	0.6397	(21.081)	0	0	0
2018/02/14	2040	03/05/2018	10.08	Call	Bond Future	5,148.7400		5.1487	5,356.2600	5.3563	4.031	0	0	0
2018/02/14	2040	03/05/2018	10.06	Call	Bond Future	5,023.3600		5.0234	5,225.6500	5.2257	4.027	0	0	0
2018/02/14	2040	03/05/2018	10.06	Put	Bond Future	828.9300		0.8289	655.5500	0.6556	(20.916)	0	0	0
2018/02/14	2040	03/05/2018	10.00	Put	Bond Future	947.1400		0.9471	757.3500	0.7573	(20.038)	0	0	0
2018/02/14	2040	03/05/2018	10.00	Call	Bond Future	4,653.4200		4.6534	4,839.3000	4.8393	3.994	0	0	1,500
2018/02/14	2040	03/05/2018	9.00	Put	Bond Future	5,815.7500		5.8158	5,271.7500	5.2717	(9.354)	0	0	0
2018/02/14	2040	03/05/2018	9.00	Call	Bond Future	718.9300		0.7189	550.6000	0.5506	(23.414)	0	0	1,500
2018/02/14	2040	02/08/2018	10.03	Put	Bond Future	2,069.5300		2.0695	1,859.0700	1.8591	(10.169)	0	0	0
2018/02/14	2040	02/08/2018	10.04	Call	Bond Future	5,554.9500		5.5550	5,728.5500	5.7286	3.125	0	0	0
2018/02/14	2040	02/08/2018			Bond Future	9.6194		94.5838	9.5751	94.9667	(0.461)	0.0000	0.0000	420
2018/02/14	2040	02/08/2018	10.05	Call	Bond Future	5,609.4200		5.6094	5,784.1800	5.7842	3.115	0	0	0
2018/02/14	2040	02/08/2018	10.05	Put	Bond Future	2,016.3000		2.0163	1,808.1600	1.8082	(10.323)	0	0	0
2018/02/14	2040	02/08/2018	10.03	Call	Bond Future	5,500.6800		5.5007	5,673.1200	5.6731	3.135	0	0	0
2018/02/14	2040	02/08/2018	10.04	Put	Bond Future	2,042.7600		2.0428	1,833.4600	1.8335	(10.246)	0	0	0
2018/02/14	2044	03/05/2018	10.10	Call	Bond Future	5,246.2600		5.2463	5,423.5800	5.4236	3.380	0	0	0
2018/02/14	2044	03/05/2018	10.09	Put	Bond Future	830.5100		0.8305	669.5700	0.6696	(19.378)	0	0	0
2018/02/14	2044	03/05/2018			Bond Future	9.5789		94.4446	9.5412	94.7805	(0.394)	0.0000	0.0000	23,396
2018/02/14	2044	03/05/2018	10.11	Call	Bond Future	5,309.8600		5.3099	5,489.5600	5.4896	3.384	0	0	0
2018/02/14	2044	03/05/2018	10.11	Put	Bond Future	794.1300		0.7941	637.9900	0.6380	(19.662)	0	0	0
2018/02/14	2044	03/05/2018	10.10	Put	Bond Future	812.0700		0.8121	653.5500	0.6536	(19.520)	0	0	0
2018/02/14	2044	03/05/2018	10.09	Call	Bond Future	5,183.0400		5.1830	5,357.9400	5.3579	3.374	0	0	0
2018/02/14	2044	02/08/2018	10.07	Call	Bond Future	5,739.1500		5.7391	5,889.7600	5.8898	2.624	0	0	0
2018/02/14	2044	02/08/2018			Bond Future	9.6352		91.8108	9.5963	92.1532	(0.404)	0.0000	0.0000	0
2018/02/14	2044	02/08/2018	10.05	Call	Bond Future	5,628.9600		5.6290	5,777.5300	5.7775	2.639	0	0	0
2018/02/14	2044	02/08/2018	10.05	Put	Bond Future	2,108.6900		2.1087	1,914.8800	1.9149	(9.191)	0	0	0
2018/02/14	2044	02/08/2018	10.07	Put	Bond Future	2,054.9600		2.0550	1,863.1900	1.8632	(9.332)	0	0	0
2018/02/14	2044	02/08/2018	10.06	Call	Bond Future	5,683.9600		5.6840	5,833.5500	5.8336	2.632	0	0	0
2018/02/14	2044	02/08/2018	10.06	Put	Bond Future	2,081.6700		2.0817	1,888.8800	1.8889	(9.261)	0	0	0
2018/02/14	2046	03/05/2018	127.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2046	03/05/2018			Bond Future	116.4653		116.4653	116.4357	116.4357	(0.025)	0.0000	0.0000	10,874
2018/02/14	2046	03/05/2018	127.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2046	03/05/2018	127.93	Put	Bond Future	11,464.6500		11.4646	11,494.3300	11.4943	0.259	0	0	0
2018/02/14	2046	03/05/2018	127.95	Put	Bond Future	11,484.6500		11.4846	11,514.3300	11.5143	0.258	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/14	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2046	03/05/2018	127.94	Put	Bond Future	11,474.6500		11.4746	11,504.3300	11.5043	0.259	0	0	0
2018/02/14	2046	02/08/2018	128.78	Put	Bond Future	10,152.6100		10.1526	10,182.8800	10.1829	0.298	0	0	0
2018/02/14	2046	02/08/2018			Bond Future	118.6274		118.6274	118.5971	118.5971	(0.026)	0.0000	0.0000	0
2018/02/14	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2046	02/08/2018	128.77	Put	Bond Future	10,142.6100		10.1426	10,172.8800	10.1729	0.298	0	0	0
2018/02/14	2046	02/08/2018	128.79	Put	Bond Future	10,162.6100		10.1626	10,192.8800	10.1929	0.298	0	0	0
2018/02/14	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	03/05/2018	135.62	Put	Bond Future	12,578.9900		12.5790	12,609.6900	12.6097	0.244	0	0	0
2018/02/14	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	03/05/2018			Bond Future	123.0410		123.0410	123.0103	123.0103	(0.025)	0.0000	0.0000	9,738
2018/02/14	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	03/05/2018	135.61	Put	Bond Future	12,568.9900		12.5690	12,599.6900	12.5997	0.244	0	0	0
2018/02/14	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	03/05/2018	135.63	Put	Bond Future	12,588.9900		12.5890	12,619.6900	12.6197	0.244	0	0	0
2018/02/14	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	02/08/2018	137.54	Put	Bond Future	13,947.6200		13.9476	13,979.2800	13.9793	0.227	0	0	0
2018/02/14	2050	02/08/2018	137.52	Put	Bond Future	13,927.6200		13.9276	13,959.2800	13.9593	0.227	0	0	0
2018/02/14	2050	02/08/2018			Bond Future	123.5924		123.5924	123.5607	123.5607	(0.026)	0.0000	0.0000	0
2018/02/14	2050	02/08/2018	137.53	Put	Bond Future	13,937.6200		13.9376	13,969.2800	13.9693	0.227	0	0	0
2018/02/14	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	AL37	03/05/2018			Index Future	584.4630		584.4630	585.2150	585.2150	0.129	0.0000	0.0000	0
2018/02/14	AL37	02/08/2018			Index Future	595.2780		595.2780	596.0450	596.0450	0.129	0.0000	0.0000	0
2018/02/14	AL7T	03/05/2018			Index Future	675.8750		675.8750	677.4510	677.4510	0.233	0.0000	0.0000	0
2018/02/14	AL7T	02/08/2018			Index Future	688.3820		688.3820	689.9870	689.9870	0.233	0.0000	0.0000	0
2018/02/14	ALBI	03/05/2018			Index Future	612.2470		612.2470	613.7690	613.7690	0.249	0.0000	0.0000	828
2018/02/14	ALBI	02/08/2018			Index Future	623.5770		623.5770	625.1270	625.1270	0.249	0.0000	0.0000	0
2018/02/14	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	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
2018/02/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	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
2018/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/14	EL28	03/05/2018	133.20	Put	Bond Future	5,016.7800	5.0168	5,045.1200	5.0451	0.565	0	0	0
2018/02/14	EL28	03/05/2018			Bond Future	128.1832	128.1832	128.1549	128.1549	(0.022)	0.0000	0.0000	0
2018/02/14	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	03/05/2018	133.19	Put	Bond Future	5,006.7800	5.0068	5,035.1200	5.0351	0.566	0	0	0
2018/02/14	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	03/05/2018	133.18	Put	Bond Future	4,996.7800	4.9968	5,025.1200	5.0251	0.567	0	0	0
2018/02/14	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	02/08/2018			Bond Future	130.5628	130.5628	130.5338	130.5338	(0.022)	0.0000	0.0000	0
2018/02/14	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	02/08/2018	134.93	Put	Bond Future	4,367.2100	4.3672	4,396.2400	4.3962	0.665	0	0	0
2018/02/14	EL28	02/08/2018	134.95	Put	Bond Future	4,387.2100	4.3872	4,416.2400	4.4162	0.662	0	0	0
2018/02/14	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	EL28	02/08/2018	134.94	Put	Bond Future	4,377.2100	4.3772	4,406.2400	4.4062	0.663	0	0	0
2018/02/14	ES33	03/05/2018	11.22	Call	Bond Future	2,984.2100	2.9842	2,598.8300	2.5988	(12.914)	0	0	0
2018/02/14	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	ES33	03/05/2018			Bond Future	10.7160	77.1122	10.7794	76.7269	0.592	0.0000	0.0000	9,466
2018/02/14	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	ES33	03/05/2018	11.20	Call	Bond Future	2,869.1400	2.8691	2,483.7600	2.4838	(13.432)	0	0	0
2018/02/14	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	ES33	03/05/2018	11.21	Call	Bond Future	2,926.7100	2.9267	2,541.3300	2.5413	(13.168)	0	0	0
2018/02/14	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	ES33	02/08/2018	11.14	Call	Bond Future	1,922.3700	1.9224	1,530.1200	1.5301	(20.405)	0	0	0
2018/02/14	ES33	02/08/2018			Bond Future	10.8136	78.5389	10.8792	78.1466	0.607	0.0000	0.0000	0
2018/02/14	ES33	02/08/2018	11.15	Call	Bond Future	1,980.1200	1.9801	1,587.8700	1.5879	(19.809)	0	0	0
2018/02/14	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	ES33	02/08/2018	11.16	Call	Bond Future	2,037.8100	2.0378	1,645.5600	1.6456	(19.249)	0	0	0
2018/02/14	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/14	ES42	03/05/2018			Bond Future	10.8750	80.1815	10.9387	79.7370	0.586	0.0000	0.0000	7,957
2018/02/14	ES42	02/08/2018			Bond Future	10.9693	81.6647	11.0352	81.2123	0.600	0.0000	0.0000	0
2018/02/14	GOVI	03/05/2018	590.29	Call	GOVI	204,870.0000	20.4870	220,530.0000	22.0530	7.644	0	0	0
2018/02/14	GOVI	03/05/2018	590.27	Call	GOVI	205,070.0000	20.5070	220,730.0000	22.0730	7.636	0	0	0
2018/02/14	GOVI	03/05/2018			GOVI	610.7770	610.7770	612.3430	612.3430	0.256	0.0000	0.0000	605
2018/02/14	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GOVI	03/05/2018	590.28	Call	GOVI	204,970.0000	20.4970	220,630.0000	22.0630	7.640	0	0	0
2018/02/14	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GOVI	02/08/2018			GOVI	622.0790	622.0790	623.6750	623.6750	0.257	0.0000	0.0000	0
2018/02/14	GOVI	02/08/2018	605.71	Call	GOVI	163,690.0000	16.3690	179,650.0000	17.9650	9.750	0	0	0
2018/02/14	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GOVI	02/08/2018	605.72	Call	GOVI	163,590.0000	16.3590	179,550.0000	17.9550	9.756	0	0	0
2018/02/14	GOVI	02/08/2018	605.70	Call	GOVI	163,790.0000	16.3790	179,750.0000	17.9750	9.744	0	0	0
2018/02/14	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/14	IGOV	03/05/2018			Index Future	250.2820	250.2820	250.2630	250.2630	(0.008)	0.0000	0.0000	1,146
2018/02/14	IGOV	02/08/2018			Index Future	254.9290	254.9290	254.9090	254.9090	(0.008)	0.0000	0.0000	0
2018/02/14	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/14	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/02/14	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/02/14	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4700	100.4700	(0.010)	0.0000	0.0000	0
2018/02/14	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.4700	99.4700	(0.020)	0.0000	0.0000	0
2018/02/14	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/14	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/02/14	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/02/14	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8500	98.8500	(0.010)	0.0000	0.0000	0
2018/02/14	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2200	99.2200	(0.020)	0.0000	0.0000	0
2018/02/14	IS02	21/06/2019			Interest Rate Swap	99.5900	99.5900	99.5600	99.5600	(0.030)	0.0000	0.0000	0
2018/02/14	IS02	20/09/2019			Interest Rate Swap	99.9600	99.9600	99.9300	99.9300	(0.030)	0.0000	0.0000	0
2018/02/14	IS02	20/12/2019			Interest Rate Swap	100.8800	100.8800	100.8400	100.8400	(0.040)	0.0000	0.0000	0
2018/02/14	IS02	23/03/2020			Interest Rate Swap	98.6200	98.6200	98.5600	98.5600	(0.061)	0.0000	0.0000	0
2018/02/14	IS05	17/12/2020			Interest Rate Swap	96.0500	96.0500	95.9900	95.9900	(0.062)	0.0000	0.0000	0
2018/02/14	IS05	16/03/2021			Interest Rate Swap	95.2700	95.2700	95.2000	95.2000	(0.073)	0.0000	0.0000	0
2018/02/14	IS05	15/06/2021			Interest Rate Swap	94.4600	94.4600	94.3900	94.3900	(0.074)	0.0000	0.0000	0
2018/02/14	IS05	21/09/2021			Interest Rate Swap	94.6400	94.6400	94.5500	94.5500	(0.095)	0.0000	0.0000	0
2018/02/14	IS05	21/12/2021			Interest Rate Swap	96.8400	96.8400	96.7300	96.7300	(0.114)	0.0000	0.0000	51
2018/02/14	IS05	15/03/2022			Interest Rate Swap	96.9700	96.9700	96.8600	96.8600	(0.113)	0.0000	0.0000	0
2018/02/14	IS05	21/06/2022			Interest Rate Swap	98.1700	98.1700	98.0500	98.0500	(0.122)	0.0000	0.0000	0
2018/02/14	IS05	20/09/2022			Interest Rate Swap	100.3800	100.3800	100.2500	100.2500	(0.130)	0.0000	0.0000	0
2018/02/14	IS05	20/12/2022			Interest Rate Swap	101.6300	101.6300	101.5000	101.5000	(0.128)	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
2018/02/14	IS05	22/03/2023			Interest Rate Swap	96.7500	96.7500	96.6000	96.6000	(0.155)	0.0000	0.0000	0
2018/02/14	IS10	17/12/2025			Interest Rate Swap	94.9800	94.9800	94.7800	94.7800	(0.211)	0.0000	0.0000	0
2018/02/14	IS10	16/03/2026			Interest Rate Swap	91.9800	91.9800	91.7800	91.7800	(0.217)	0.0000	0.0000	0
2018/02/14	IS10	15/06/2026			Interest Rate Swap	90.7200	90.7200	90.5100	90.5100	(0.231)	0.0000	0.0000	0
2018/02/14	IS10	21/09/2026			Interest Rate Swap	92.8800	92.8800	92.6600	92.6600	(0.237)	0.0000	0.0000	0
2018/02/14	IS10	21/12/2026			Interest Rate Swap	96.6600	96.6600	96.4400	96.4400	(0.228)	0.0000	0.0000	0
2018/02/14	IS10	15/03/2027			Interest Rate Swap	95.2200	95.2200	95.0000	95.0000	(0.231)	0.0000	0.0000	0
2018/02/14	IS10	21/06/2027			Interest Rate Swap	97.2700	97.2700	97.0600	97.0600	(0.216)	0.0000	0.0000	0
2018/02/14	IS10	20/09/2027			Interest Rate Swap	100.9700	100.9700	100.7800	100.7800	(0.188)	0.0000	0.0000	0
2018/02/14	IS10	20/12/2027			Interest Rate Swap	101.3000	101.3000	101.1200	101.1200	(0.178)	0.0000	0.0000	0
2018/02/14	IS10	22/03/2028			Interest Rate Swap	96.5400	96.5400	96.3600	96.3600	(0.186)	0.0000	0.0000	0
2018/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/14	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/14	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/14	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/14	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/14	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/14	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/14	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/14	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/14	R023	03/05/2018	8.27	Call	Bond Future	2,317.7700	2.3178	2,406.6400	2.4066	3.834	0	0	0
2018/02/14	R023	03/05/2018			Bond Future	7.7273	101.5258	7.6895	101.6755	(0.489)	0.0000	0.0000	66,216
2018/02/14	R023	03/05/2018	8.27	Put	Bond Future	196.1600	0.1962	135.3800	0.1354	(30.985)	0	0	0
2018/02/14	R023	03/05/2018	8.28	Call	Bond Future	2,350.3200	2.3503	2,440.4900	2.4405	3.836	0	0	0
2018/02/14	R023	03/05/2018	8.29	Put	Bond Future	184.2800	0.1843	126.1800	0.1262	(31.528)	0	0	0
2018/02/14	R023	03/05/2018	8.28	Put	Bond Future	190.1400	0.1901	130.6600	0.1307	(31.282)	0	0	0
2018/02/14	R023	03/05/2018	8.29	Call	Bond Future	2,383.0100	2.3830	2,474.5600	2.4746	3.842	0	0	0
2018/02/14	R023	03/05/2018	9.19	Call	Bond Future	5,598.6200	5.5986	5,745.4700	5.7455	2.623	0	0	0
2018/02/14	R023	03/05/2018	9.19	Put	Bond Future	4.7900	0.0048	1.9900	0.0020	(58.455)	0	0	2,500
2018/02/14	R035	03/05/2018	9.91	Put	Bond Future	1,122.8200	1.1228	1,030.3000	1.0303	(8.240)	0	0	0
2018/02/14	R035	03/05/2018			Bond Future	9.3924	97.3085	9.3542	97.6188	(0.407)	0.0000	0.0000	60,944
2018/02/14	R035	03/05/2018	9.90	Call	Bond Future	5,126.1700	5.1262	5,342.7700	5.3428	4.225	0	0	0
2018/02/14	R035	03/05/2018	9.90	Put	Bond Future	1,142.8000	1.1428	1,049.0800	1.0491	(8.201)	0	0	0
2018/02/14	R035	03/05/2018	9.91	Call	Bond Future	5,182.1500	5.1822	5,399.9500	5.4000	4.203	0	0	0
2018/02/14	R035	03/05/2018	9.89	Call	Bond Future	5,070.2500	5.0702	5,285.6500	5.2857	4.248	0	0	0
2018/02/14	R035	03/05/2018	9.89	Put	Bond Future	1,162.9300	1.1629	1,068.0100	1.0680	(8.162)	0	0	0

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2018/02/14	R035	02/08/2018	9.42	Call	Bond Future	3,867.0900	3.8671	4,019.2400	4.0192	3.934	0	0	0
2018/02/14	R035	02/08/2018			Bond Future	9.4464	99.1089	9.4070	99.4253	(0.418)	0.0000	0.0000	3
2018/02/14	R035	02/08/2018	9.42	Put	Bond Future	4,079.0000	4.0790	3,914.7500	3.9148	(4.027)	0	0	0
2018/02/14	R035	02/08/2018	9.43	Call	Bond Future	3,903.4200	3.9034	4,056.5900	4.0566	3.924	0	0	0
2018/02/14	R035	02/08/2018	9.44	Put	Bond Future	3,991.3000	3.9913	3,829.0900	3.8291	(4.064)	0	0	0
2018/02/14	R035	02/08/2018	9.43	Put	Bond Future	4,035.1300	4.0351	3,871.9000	3.8719	(4.045)	0	0	0
2018/02/14	R035	02/08/2018	9.44	Call	Bond Future	3,939.6900	3.9397	4,093.8800	4.0939	3.914	0	0	0
2018/02/14	R186	03/05/2018	8.92	Call	Bond Future	3,399.0200	3.3990	3,513.0300	3.5130	3.354	0	0	0
2018/02/14	R186	03/05/2018	8.91	Put	Bond Future	590.0100	0.5900	421.2400	0.4212	(28.605)	0	0	0
2018/02/14	R186	03/05/2018	10.14	Put	Bond Future	9.1100	0.0091	3.3300	0.0033	(63.447)	0	0	0
2018/02/14	R186	03/05/2018	8.00	Put	Bond Future	3,677.3000	3.6773	3,272.6600	3.2727	(11.004)	0	0	0
2018/02/14	R186	03/05/2018	8.69	Call	Bond Future	2,357.4600	2.3575	2,408.4300	2.4084	2.162	0	0	0
2018/02/14	R186	03/05/2018	9.72	Put	Bond Future	52.1100	0.0521	25.7400	0.0257	(50.604)	0	0	10,640
2018/02/14	R186	03/05/2018	8.40	Put	Bond Future	1,843.2000	1.8432	1,525.2300	1.5252	(17.251)	0	0	0
2018/02/14	R186	03/05/2018			Bond Future	8.4787	116.1485	8.4357	116.4288	(0.507)	0.0000	0.0000	178,797
2018/02/14	R186	03/05/2018	8.93	Call	Bond Future	3,447.6600	3.4477	3,564.4100	3.5644	3.386	0	0	0
2018/02/14	R186	03/05/2018	8.93	Put	Bond Future	561.3800	0.5614	397.8000	0.3978	(29.139)	0	0	0
2018/02/14	R186	03/05/2018	9.30	Put	Bond Future	207.7600	0.2078	127.4000	0.1274	(38.679)	0	0	0
2018/02/14	R186	03/05/2018	9.30	Call	Bond Future	5,387.5400	5.3875	5,587.5100	5.5875	3.712	0	0	1,120
2018/02/14	R186	03/05/2018	10.14	Call	Bond Future	10,163.7900	10.1638	10,438.3400	10.4383	2.701	0	0	0
2018/02/14	R186	03/05/2018	8.92	Put	Bond Future	575.6300	0.5756	409.3100	0.4093	(28.894)	0	0	0
2018/02/14	R186	03/05/2018	8.91	Call	Bond Future	3,350.4700	3.3505	3,462.0300	3.4620	3.330	0	0	0
2018/02/14	R186	03/05/2018	9.19	Put	Bond Future	282.9900	0.2830	181.5100	0.1815	(35.860)	0	0	0
2018/02/14	R186	03/05/2018	8.00	Call	Bond Future	505.4900	0.5055	381.1800	0.3812	(24.592)	0	0	4,745
2018/02/14	R186	03/05/2018	8.69	Put	Bond Future	993.6800	0.9937	764.3200	0.7643	(23.082)	0	0	0
2018/02/14	R186	03/05/2018	9.72	Call	Bond Future	7,758.7000	7.7587	8,012.6600	8.0127	3.273	0	0	0
2018/02/14	R186	03/05/2018	8.70	Put	Bond Future	971.4700	0.9715	744.9300	0.7449	(23.319)	0	0	3,500
2018/02/14	R186	03/05/2018	8.40	Call	Bond Future	1,329.7900	1.3298	1,292.1500	1.2922	(2.831)	0	0	4,745
2018/02/14	R186	03/05/2018	9.75	Call	Bond Future	7,930.5000	7.9305	8,186.8700	8.1869	3.233	0	0	0
2018/02/14	R186	03/05/2018	9.75	Put	Bond Future	46.4700	0.0465	22.5100	0.0225	(51.560)	0	0	3,200
2018/02/14	R186	03/05/2018	9.19	Call	Bond Future	4,787.6300	4.7876	4,966.4800	4.9665	3.736	0	0	0
2018/02/14	R186	03/05/2018	8.70	Call	Bond Future	2,399.2400	2.3992	2,453.0300	2.4530	2.242	0	0	0
2018/02/14	R186	03/05/2018	8.85	Call	Bond Future	3,065.5000	3.0655	3,160.7600	3.1608	3.107	0	0	0
2018/02/14	R186	03/05/2018	8.85	Put	Bond Future	683.6400	0.6836	498.5700	0.4986	(27.071)	0	0	4,745
2018/02/14	R186	02/08/2018	8.48	Put	Bond Future	2,444.7900	2.4448	2,172.8700	2.1729	(11.122)	0	0	0
2018/02/14	R186	02/08/2018	8.25	Call	Bond Future	1,583.4100	1.5834	1,506.4200	1.5064	(4.862)	0	0	1,470
2018/02/14	R186	02/08/2018			Bond Future	8.5219	112.9970	8.4769	113.2830	(0.528)	0.0000	0.0000	782
2018/02/14	R186	02/08/2018	8.47	Call	Bond Future	2,149.8900	2.1499	2,159.5200	2.1595	0.448	0	0	0
2018/02/14	R186	02/08/2018	8.47	Put	Bond Future	2,479.8000	2.4798	2,203.5200	2.2035	(11.141)	0	0	0
2018/02/14	R186	02/08/2018	8.48	Call	Bond Future	2,178.5400	2.1785	2,192.5300	2.1925	0.642	0	0	0
2018/02/14	R186	02/08/2018	8.25	Put	Bond Future	3,326.0300	3.3260	2,963.1300	2.9631	(10.911)	0	0	0
2018/02/14	R186	02/08/2018	7.50	Put	Bond Future	7,188.0500	7.1880	6,720.7600	6.7208	(6.501)	0	0	0
2018/02/14	R186	02/08/2018	8.46	Call	Bond Future	2,121.5000	2.1215	2,127.0900	2.1271	0.263	0	0	0
2018/02/14	R186	02/08/2018	8.46	Put	Bond Future	2,515.1200	2.5151	2,234.8000	2.2348	(11.145)	0	0	0
2018/02/14	R186	02/08/2018	7.50	Call	Bond Future	450.8800	0.4509	269.5000	0.2695	(40.228)	0	0	1,470
2018/02/14	R186	01/11/2018	9.14	Call	Bond Future	5,108.9400	5.1089	5,120.4400	5.1204	0.225	0	0	0
2018/02/14	R186	01/11/2018	7.96	Put	Bond Future	5,401.3400	5.4013	4,797.8600	4.7979	(11.173)	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
2018/02/14	R186	01/11/2018	8.54	Put	Bond Future	3,073.5600	3.0736	2,665.9300	2.6659	(13.262)	0	0	0
2018/02/14	R186	01/11/2018			Bond Future	8.5608	115.1252	8.5141	115.4147	(0.546)	0.0000	0.0000	0
2018/02/14	R186	01/11/2018	8.46	Put	Bond Future	3,350.0400	3.3500	2,907.6900	2.9077	(13.204)	0	0	0
2018/02/14	R186	01/11/2018	8.46	Call	Bond Future	2,724.3300	2.7243	2,571.4200	2.5714	(5.613)	0	0	5,000
2018/02/14	R186	01/11/2018	8.53	Call	Bond Future	2,916.7300	2.9167	2,793.9800	2.7940	(4.208)	0	0	0
2018/02/14	R186	01/11/2018	8.53	Put	Bond Future	3,107.4300	3.1074	2,695.2400	2.6952	(13.265)	0	0	0
2018/02/14	R186	01/11/2018	9.14	Put	Bond Future	1,600.9700	1.6010	1,323.0300	1.3230	(17.361)	0	0	5,000
2018/02/14	R186	01/11/2018	7.96	Call	Bond Future	1,603.1200	1.6031	1,289.0800	1.2891	(19.589)	0	0	5,000
2018/02/14	R186	01/11/2018	8.54	Call	Bond Future	2,944.8200	2.9448	2,826.6300	2.8266	(4.013)	0	0	0
2018/02/14	R186	01/11/2018	8.52	Call	Bond Future	2,888.8100	2.8888	2,761.1400	2.7611	(4.419)	0	0	0
2018/02/14	R186	01/11/2018	8.52	Put	Bond Future	3,141.5200	3.1415	2,724.4100	2.7244	(13.277)	0	0	0
2018/02/14	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R197	03/05/2018			Bond Future	301.0073	301.0073	300.9204	300.9204	(0.029)	0.0000	0.0000	2,388
2018/02/14	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R197	03/05/2018	304.44	Put	Bond Future	3,432.6700	3.4327	3,519.6000	3.5196	2.532	0	0	0
2018/02/14	R197	03/05/2018	304.46	Put	Bond Future	3,452.6700	3.4527	3,539.6000	3.5396	2.518	0	0	0
2018/02/14	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R197	03/05/2018	304.45	Put	Bond Future	3,442.6700	3.4427	3,529.6000	3.5296	2.525	0	0	0
2018/02/14	R202	03/05/2018	247.48	Put	Bond Future	10,393.5200	10.3935	10,452.3300	10.4523	0.566	0	0	0
2018/02/14	R202	03/05/2018	247.47	Call	Bond Future	67.1000	0.0671	62.7300	0.0627	(6.513)	0	0	0
2018/02/14	R202	03/05/2018			Bond Future	237.1533	237.1533	237.0901	237.0901	(0.027)	0.0000	0.0000	23,050
2018/02/14	R202	03/05/2018	247.48	Call	Bond Future	66.8000	0.0668	62.4400	0.0624	(6.527)	0	0	0
2018/02/14	R202	03/05/2018	247.47	Put	Bond Future	10,383.8200	10.3838	10,442.6200	10.4426	0.566	0	0	0
2018/02/14	R202	03/05/2018	247.49	Call	Bond Future	66.5000	0.0665	62.1500	0.0621	(6.541)	0	0	0
2018/02/14	R202	03/05/2018	247.49	Put	Bond Future	10,403.2200	10.4032	10,462.0400	10.4620	0.565	0	0	0
2018/02/14	R204	03/05/2018	7.10	Put	Bond Future	28.8600	0.0289	23.8900	0.0239	(17.221)	0	0	0
2018/02/14	R204	03/05/2018			Bond Future	6.8969	103.6799	6.8608	103.7017	(0.524)	0.0000	0.0000	22,580
2018/02/14	R204	03/05/2018	7.09	Call	Bond Future	146.6100	0.1466	163.2400	0.1632	11.343	0	0	0
2018/02/14	R204	03/05/2018	7.09	Put	Bond Future	30.2800	0.0303	25.1100	0.0251	(17.074)	0	0	0
2018/02/14	R204	03/05/2018	7.10	Call	Bond Future	151.2100	0.1512	168.0400	0.1680	11.130	0	0	0
2018/02/14	R204	03/05/2018	7.08	Call	Bond Future	142.0700	0.1421	158.4900	0.1585	11.558	0	0	0
2018/02/14	R204	03/05/2018	7.08	Put	Bond Future	31.7600	0.0318	26.3800	0.0264	(16.940)	0	0	0
2018/02/14	R207	03/05/2018	7.57	Call	Bond Future	949.5600	0.9496	1,011.0800	1.0111	6.479	0	0	0
2018/02/14	R207	03/05/2018	7.56	Put	Bond Future	18.8800	0.0189	10.9600	0.0110	(41.949)	0	0	0
2018/02/14	R207	03/05/2018			Bond Future	6.9741	102.6807	6.9303	102.7497	(0.629)	0.0000	0.0000	47,558
2018/02/14	R207	03/05/2018	7.58	Call	Bond Future	964.2100	0.9642	1,026.0400	1.0260	6.413	0	0	0
2018/02/14	R207	03/05/2018	7.58	Put	Bond Future	17.0000	0.0170	9.8200	0.0098	(42.235)	0	0	0
2018/02/14	R207	03/05/2018	7.57	Put	Bond Future	17.8900	0.0179	10.4000	0.0104	(41.867)	0	0	0
2018/02/14	R207	03/05/2018	7.56	Call	Bond Future	935.0100	0.9350	996.1000	0.9961	6.534	0	0	0
2018/02/14	R208	03/05/2018	7.77	Call	Bond Future	1,287.3700	1.2874	1,394.7000	1.3947	8.337	0	0	0
2018/02/14	R208	03/05/2018			Bond Future	7.2876	99.3097	7.2446	99.4195	(0.591)	0.0000	0.0000	35,914
2018/02/14	R208	03/05/2018	7.77	Put	Bond Future	67.3600	0.0674	64.9000	0.0649	(3.652)	0	0	0
2018/02/14	R208	03/05/2018	7.78	Call	Bond Future	1,309.5100	1.3095	1,417.2100	1.4172	8.224	0	0	0

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2018/02/14	R208	03/05/2018	7.79	Put	Bond Future	61.6500	0.0617	59.8300	0.0598	(2.952)	0	0	0
2018/02/14	R208	03/05/2018	7.78	Put	Bond Future	64.4100	0.0644	62.3200	0.0623	(3.245)	0	0	0
2018/02/14	R208	03/05/2018	7.79	Call	Bond Future	1,331.8300	1.3318	1,439.8000	1.4398	8.107	0	0	0
2018/02/14	R209	03/05/2018	9.85	Put	Bond Future	624.4300	0.6244	518.4200	0.5184	(16.977)	0	0	0
2018/02/14	R209	03/05/2018	10.00	Call	Bond Future	4,534.3000	4.5343	4,711.2400	4.7112	3.902	0	0	0
2018/02/14	R209	03/05/2018	10.73	Call	Bond Future	8,515.3800	8.5154	8,753.2100	8.7532	2.793	0	0	0
2018/02/14	R209	03/05/2018	9.75	Call	Bond Future	3,292.0000	3.2920	3,424.9400	3.4249	4.038	0	0	435
2018/02/14	R209	03/05/2018	9.77	Call	Bond Future	3,386.5500	3.3865	3,523.3200	3.5233	4.039	0	0	0
2018/02/14	R209	03/05/2018	9.30	Call	Bond Future	1,532.0300	1.5320	1,532.0500	1.5321	0.001	0	0	1,321
2018/02/14	R209	03/05/2018			Bond Future	9.3742	73.7774	9.3366	74.0352	(0.401)	0.0000	0.0000	79,593
2018/02/14	R209	03/05/2018	9.85	Call	Bond Future	3,773.7700	3.7738	3,925.5700	3.9256	4.023	0	0	0
2018/02/14	R209	03/05/2018	10.73	Put	Bond Future	53.0300	0.0530	33.0500	0.0331	(37.677)	0	0	435
2018/02/14	R209	03/05/2018	10.22	Call	Bond Future	5,707.0700	5.7071	5,913.3300	5.9133	3.614	0	0	0
2018/02/14	R209	03/05/2018	10.22	Put	Bond Future	246.4200	0.2464	194.8700	0.1949	(20.920)	0	0	435
2018/02/14	R209	03/05/2018	9.75	Put	Bond Future	787.6400	0.7876	662.7700	0.6628	(15.854)	0	0	0
2018/02/14	R209	03/05/2018	9.86	Call	Bond Future	3,823.1400	3.8231	3,976.6800	3.9767	4.016	0	0	0
2018/02/14	R209	03/05/2018	10.00	Put	Bond Future	433.8700	0.4339	353.0000	0.3530	(18.639)	0	0	11,067
2018/02/14	R209	03/05/2018	9.47	Put	Bond Future	1,443.5400	1.4435	1,256.7600	1.2568	(12.939)	0	0	250
2018/02/14	R209	03/05/2018	9.77	Put	Bond Future	752.4900	0.7525	631.4500	0.6315	(16.085)	0	0	250
2018/02/14	R209	03/05/2018	9.30	Put	Bond Future	2,042.3600	2.0424	1,784.5700	1.7846	(12.622)	0	0	0
2018/02/14	R209	03/05/2018	8.95	Put	Bond Future	3,698.3300	3.6983	3,346.8900	3.3469	(9.503)	0	0	0
2018/02/14	R209	03/05/2018	9.86	Put	Bond Future	609.7900	0.6098	505.5200	0.5055	(17.099)	0	0	0
2018/02/14	R209	03/05/2018	9.84	Call	Bond Future	3,724.6100	3.7246	3,874.5500	3.8745	4.026	0	0	0
2018/02/14	R209	03/05/2018	9.84	Put	Bond Future	639.3700	0.6394	531.5000	0.5315	(16.871)	0	0	0
2018/02/14	R209	03/05/2018	9.19	Put	Bond Future	2,502.2100	2.5022	2,205.5200	2.2055	(11.857)	0	0	0
2018/02/14	R209	03/05/2018	9.19	Call	Bond Future	1,226.0100	1.2260	1,187.1300	1.1871	(3.171)	0	0	250
2018/02/14	R209	03/05/2018	9.47	Call	Bond Future	2,094.1200	2.0941	2,165.1500	2.1651	3.392	0	0	0
2018/02/14	R209	03/05/2018	8.95	Call	Bond Future	709.9800	0.7100	616.3500	0.6163	(13.188)	0	0	1,321
2018/02/14	R209	02/08/2018	9.66	Call	Bond Future	3,628.9200	3.6289	3,592.2900	3.5923	(1.009)	0	0	435
2018/02/14	R209	02/08/2018	10.38	Call	Bond Future	6,865.5600	6.8656	6,929.2700	6.9293	0.928	0	0	0
2018/02/14	R209	02/08/2018	10.39	Put	Bond Future	781.3100	0.7813	583.5100	0.5835	(25.316)	0	0	0
2018/02/14	R209	02/08/2018			Bond Future	9.4235	75.1423	9.3848	75.4052	(0.411)	0.0000	0.0000	835
2018/02/14	R209	02/08/2018	10.84	Call	Bond Future	9,103.2000	9.1032	9,242.6900	9.2427	1.532	0	0	0
2018/02/14	R209	02/08/2018	10.84	Put	Bond Future	375.6000	0.3756	252.2100	0.2522	(32.851)	0	0	435
2018/02/14	R209	02/08/2018	10.21	Call	Bond Future	6,050.6700	6.0507	6,089.2600	6.0893	0.638	0	0	0
2018/02/14	R209	02/08/2018	10.21	Put	Bond Future	1,000.1600	1.0002	775.8700	0.7759	(22.425)	0	0	435
2018/02/14	R209	02/08/2018	9.66	Put	Bond Future	2,053.2700	2.0533	1,753.7600	1.7538	(14.587)	0	0	0
2018/02/14	R209	02/08/2018	10.38	Put	Bond Future	792.1100	0.7921	592.9400	0.5929	(25.144)	0	0	0
2018/02/14	R209	02/08/2018	10.39	Call	Bond Future	6,914.2100	6.9142	6,979.2900	6.9793	0.941	0	0	0
2018/02/14	R209	02/08/2018	10.40	Call	Bond Future	6,962.7800	6.9628	7,029.3700	7.0294	0.956	0	0	0
2018/02/14	R209	02/08/2018	10.40	Put	Bond Future	770.5100	0.7705	574.2200	0.5742	(25.475)	0	0	0
2018/02/14	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R209	01/11/2018	9.34	Put	Bond Future	3,947.2900	3.9473	3,570.9600	3.5710	(9.534)	0	0	0
2018/02/14	R209	01/11/2018	1,016.00	Call	Bond Future	72,520.7200	72.5207	72,787.4200	72.7874	0.368	0	0	0
2018/02/14	R209	01/11/2018	9.97	Call	Bond Future	5,353.0100	5.3530	5,330.4100	5.3304	(0.422)	0	0	0
2018/02/14	R209	01/11/2018			Bond Future	9.4716	73.4086	9.4320	73.6753	(0.419)	0.0000	0.0000	0
2018/02/14	R209	01/11/2018	1,016.01	Call	Bond Future	72,520.7200	72.5207	72,787.4200	72.7874	0.368	0	0	0

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2018/02/14	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R209	01/11/2018	1,015.99	Call	Bond Future	72,520.7100		72.5207	72,787.4100	72.7874	0.368	0	0	0
2018/02/14	R209	01/11/2018	9.34	Call	Bond Future	3,056.8800		3.0569	2,947.2500	2.9473	(3.586)	0	0	0
2018/02/14	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R209	01/11/2018	9.97	Put	Bond Future	2,121.3000		2.1213	1,832.0000	1.8320	(13.638)	0	0	255
2018/02/14	R209	01/11/2018	10.57	Call	Bond Future	7,987.9800		7.9880	8,018.8900	8.0189	0.387	0	0	0
2018/02/14	R209	01/11/2018	10.57	Put	Bond Future	1,141.0400		1.1410	905.2500	0.9053	(20.664)	0	0	0
2018/02/14	R209	01/11/2018	9.94	Call	Bond Future	5,228.4200		5.2284	5,203.7800	5.2038	(0.471)	0	0	0
2018/02/14	R209	01/11/2018	9.94	Put	Bond Future	2,185.1800		2.1852	1,893.8400	1.8938	(13.333)	0	0	255
2018/02/14	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R210	03/05/2018	191.44	Put	Bond Future	5,484.4000		5.4844	5,536.9700	5.5370	0.959	0	0	0
2018/02/14	R210	03/05/2018			Bond Future	185.9556		185.9556	185.9030	185.9030	(0.028)	0.0000	0.0000	2,159
2018/02/14	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R210	03/05/2018	191.46	Put	Bond Future	5,504.4000		5.5044	5,556.9700	5.5570	0.955	0	0	0
2018/02/14	R210	03/05/2018	191.45	Put	Bond Future	5,494.4000		5.4944	5,546.9700	5.5470	0.957	0	0	0
2018/02/14	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R212	03/05/2018			Bond Future	153.5151		153.5151	153.4974	153.4974	(0.011)	0.0000	0.0000	4,755
2018/02/14	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R212	03/05/2018	154.28	Put	Bond Future	764.9200		0.7649	782.5700	0.7826	2.307	0	0	0
2018/02/14	R212	03/05/2018	154.30	Put	Bond Future	784.9200		0.7849	802.5700	0.8026	2.249	0	0	0
2018/02/14	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/14	R212	03/05/2018	154.29	Put	Bond Future	774.9200		0.7749	792.5700	0.7926	2.278	0	0	0
2018/02/14	R213	03/05/2018	9.57	Put	Bond Future	520.2800		0.5203	417.5700	0.4176	(19.741)	0	0	0
2018/02/14	R213	03/05/2018	9.56	Call	Bond Future	3,775.5400		3.7755	3,959.5800	3.9596	4.875	0	0	0
2018/02/14	R213	03/05/2018			Bond Future	9.0618		85.8509	9.0188	86.1396	(0.476)	0.0000	0.0000	45,278
2018/02/14	R213	03/05/2018	9.57	Call	Bond Future	3,825.6000		3.8256	4,011.6300	4.0116	4.863	0	0	0
2018/02/14	R213	03/05/2018	9.56	Put	Bond Future	533.5500		0.5335	428.8500	0.4288	(19.623)	0	0	0
2018/02/14	R213	03/05/2018	9.58	Call	Bond Future	3,875.9700		3.8760	4,063.7700	4.0638	4.845	0	0	0
2018/02/14	R213	03/05/2018	9.58	Put	Bond Future	507.4000		0.5074	406.4600	0.4065	(19.894)	0	0	0
2018/02/14	R213	02/08/2018	9.06	Call	Bond Future	2,476.7100		2.4767	2,418.1800	2.4182	(2.363)	0	0	0
2018/02/14	R213	02/08/2018	9.05	Put	Bond Future	2,839.6000		2.8396	2,482.2800	2.4823	(12.583)	0	0	0
2018/02/14	R213	02/08/2018			Bond Future	9.1093		87.4392	9.0648	87.7337	(0.489)	0.0000	0.0000	1
2018/02/14	R213	02/08/2018	9.07	Call	Bond Future	2,506.2300		2.5062	2,452.5200	2.4525	(2.143)	0	0	0
2018/02/14	R213	02/08/2018	9.07	Put	Bond Future	2,766.1300		2.7661	2,417.9600	2.4180	(12.587)	0	0	0
2018/02/14	R213	02/08/2018	9.06	Put	Bond Future	2,802.8300		2.8028	2,449.8400	2.4498	(12.594)	0	0	0
2018/02/14	R213	02/08/2018	9.05	Call	Bond Future	2,447.1900		2.4472	2,384.3300	2.3843	(2.569)	0	0	0
2018/02/14	R214	03/05/2018	9.99	Put	Bond Future	706.1300		0.7061	561.7300	0.5617	(20.449)	0	0	0
2018/02/14	R214	03/05/2018			Bond Future	9.5235		73.2552	9.4856	73.5265	(0.398)	0.0000	0.0000	47,218
2018/02/14	R214	03/05/2018	9.98	Call	Bond Future	3,866.2600		3.8663	3,990.9100	3.9909	3.224	0	0	0
2018/02/14	R214	03/05/2018	9.98	Put	Bond Future	722.2600		0.7223	575.6300	0.5756	(20.302)	0	0	0
2018/02/14	R214	03/05/2018	9.99	Call	Bond Future	3,916.4900		3.9165	4,043.3700	4.0434	3.240	0	0	0
2018/02/14	R214	03/05/2018	9.97	Call	Bond Future	3,816.2400		3.8162	3,938.7500	3.9388	3.210	0	0	0
2018/02/14	R214	03/05/2018	9.97	Put	Bond Future	738.7100		0.7387	589.9400	0.5899	(20.139)	0	0	0

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2018/02/14	R248	03/05/2018	10.06	Call	Bond Future	5,279.1200	5.2791	5,513.4300	5.5134	4.438	0	0	0
2018/02/14	R248	03/05/2018	10.05	Put	Bond Future	820.7300	0.8207	704.5900	0.7046	(14.151)	0	0	0
2018/02/14	R248	03/05/2018			Bond Future	9.5489	93.7687	9.5110	94.1171	(0.397)	0.0000	0.0000	96,779
2018/02/14	R248	03/05/2018	10.07	Call	Bond Future	5,344.5600	5.3446	5,580.8100	5.5808	4.420	0	0	0
2018/02/14	R248	03/05/2018	10.07	Put	Bond Future	783.7200	0.7837	671.6100	0.6716	(14.305)	0	0	0
2018/02/14	R248	03/05/2018	10.06	Put	Bond Future	802.0400	0.8020	687.9900	0.6880	(14.220)	0	0	0
2018/02/14	R248	03/05/2018	10.05	Call	Bond Future	5,213.9100	5.2139	5,446.1300	5.4461	4.454	0	0	0
Total												1170162	