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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2018 TO 15/02/2018

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
2018/02/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	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
2018/02/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2025	03/05/2018	133.20	Put	Bond Future	1,456.2100	1.4562	1,172.7800	1.1728	(19.464)	0	0	0
2018/02/15	2025	03/05/2018			Bond Future	131.7438	131.7438	132.0272	132.0272	0.215	0.0000	0.0000	1,033
2018/02/15	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2025	03/05/2018	133.22	Put	Bond Future	1,476.2100	1.4762	1,192.7800	1.1928	(19.200)	0	0	0
2018/02/15	2025	03/05/2018	133.21	Put	Bond Future	1,466.2100	1.4662	1,182.7800	1.1828	(19.331)	0	0	0
2018/02/15	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2025	02/08/2018			Bond Future	132.8091	132.8091	133.0968	133.0968	0.217	0.0000	0.0000	0
2018/02/15	2025	02/08/2018	136.65	Put	Bond Future	3,840.9000	3.8409	3,553.1900	3.5532	(7.491)	0	0	0
2018/02/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2025	02/08/2018	136.67	Put	Bond Future	3,860.9000	3.8609	3,573.1900	3.5732	(7.452)	0	0	0
2018/02/15	2025	02/08/2018	136.66	Put	Bond Future	3,850.9000	3.8509	3,563.1900	3.5632	(7.471)	0	0	0
2018/02/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2029	03/05/2018			Bond Future	99.9084	99.9084	100.3953	100.3953	0.487	0.0000	0.0000	1,370
2018/02/15	2029	02/08/2018			Bond Future	101.7631	101.7631	102.2583	102.2583	0.487	0.0000	0.0000	0
2018/02/15	2030	03/05/2018	9.51	Call	Bond Future	4,449.8000	4.4498	5,469.2400	5.4692	22.910	0	0	0
2018/02/15	2030	03/05/2018			Bond Future	8.9539	95.2809	8.7680	96.5636	(2.076)	0.0000	0.0000	90,336
2018/02/15	2030	03/05/2018	9.49	Call	Bond Future	4,350.1500	4.3501	5,360.8800	5.3609	23.234	0	0	0
2018/02/15	2030	03/05/2018	9.49	Put	Bond Future	779.7100	0.7797	507.7500	0.5077	(34.880)	0	0	0
2018/02/15	2030	03/05/2018	9.51	Put	Bond Future	749.7900	0.7498	486.5400	0.4865	(35.110)	0	0	0
2018/02/15	2030	03/05/2018	9.50	Call	Bond Future	4,399.8900	4.3999	5,414.9900	5.4150	23.071	0	0	0
2018/02/15	2030	03/05/2018	9.50	Put	Bond Future	764.6300	0.7646	497.0400	0.4970	(34.996)	0	0	0
2018/02/15	2030	02/08/2018	9.46	Put	Bond Future	1,811.3300	1.8113	1,405.7400	1.4057	(22.392)	0	0	0
2018/02/15	2030	02/08/2018	8.51	Call	Bond Future	1,806.5600	1.8066	2,297.5600	2.2976	27.179	0	0	7,850
2018/02/15	2030	02/08/2018	8.91	Call	Bond Future	2,814.1700	2.8142	3,479.6400	3.4796	23.647	0	0	7,850
2018/02/15	2030	02/08/2018			Bond Future	9.0065	93.0384	8.8140	94.3442	(2.136)	0.0000	0.0000	127
2018/02/15	2030	02/08/2018	9.46	Call	Bond Future	4,793.7300	4.7937	5,693.8800	5.6939	18.778	0	0	0
2018/02/15	2030	02/08/2018	8.51	Put	Bond Future	5,226.3100	5.2263	4,411.5700	4.4116	(15.589)	0	0	0
2018/02/15	2030	02/08/2018	9.47	Call	Bond Future	4,836.9400	4.8369	5,740.8300	5.7408	18.687	0	0	0
2018/02/15	2030	02/08/2018	9.45	Put	Bond Future	1,832.3800	1.8324	1,423.0600	1.4231	(22.338)	0	0	0
2018/02/15	2030	02/08/2018	8.91	Put	Bond Future	3,465.6700	3.4657	2,825.4000	2.8254	(18.475)	0	0	0
2018/02/15	2030	02/08/2018	9.50	Call	Bond Future	4,967.6700	4.9677	5,882.6200	5.8826	18.418	0	0	0
2018/02/15	2030	02/08/2018	9.47	Put	Bond Future	1,790.2500	1.7903	1,388.4000	1.3884	(22.447)	0	0	0
2018/02/15	2030	02/08/2018	9.45	Call	Bond Future	4,750.4400	4.7504	5,646.8600	5.6469	18.870	0	0	0
2018/02/15	2030	02/08/2018	9.50	Put	Bond Future	1,728.4900	1.7285	1,337.7000	1.3377	(22.609)	0	0	7,850
2018/02/15	2032	03/05/2018	9.71	Put	Bond Future	460.8100	0.4608	262.4200	0.2624	(43.052)	0	0	0
2018/02/15	2032	03/05/2018	9.70	Call	Bond Future	4,346.1400	4.3461	5,449.8700	5.4499	25.396	0	0	0
2018/02/15	2032	03/05/2018			Bond Future	9.1594	93.7731	8.9841	95.0799	(1.914)	0.0000	0.0000	63,028

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2018/02/15	2032	03/05/2018	9.71	Call	Bond Future	4,403.0700	4.4031	5,511.4300	5.5114	25.172	0	0	0
2018/02/15	2032	03/05/2018	9.70	Put	Bond Future	473.3400	0.4733	270.3200	0.2703	(42.891)	0	0	0
2018/02/15	2032	03/05/2018	9.72	Call	Bond Future	4,460.2100	4.4602	5,573.1200	5.5731	24.952	0	0	0
2018/02/15	2032	03/05/2018	9.72	Put	Bond Future	448.5600	0.4486	254.7200	0.2547	(43.214)	0	0	0
2018/02/15	2032	02/08/2018	9.67	Call	Bond Future	4,664.5700	4.6646	5,626.1800	5.6262	20.615	0	0	0
2018/02/15	2032	02/08/2018	9.66	Put	Bond Future	1,427.1500	1.4272	1,054.2200	1.0542	(26.131)	0	0	0
2018/02/15	2032	02/08/2018			Bond Future	9.2109	95.5083	9.0300	96.8384	(1.964)	0.0000	0.0000	2
2018/02/15	2032	02/08/2018	9.68	Call	Bond Future	4,712.8300	4.7128	5,678.8200	5.6788	20.497	0	0	0
2018/02/15	2032	02/08/2018	9.68	Put	Bond Future	1,385.3100	1.3853	1,021.1500	1.0211	(26.287)	0	0	0
2018/02/15	2032	02/08/2018	9.67	Put	Bond Future	1,406.2100	1.4062	1,037.6700	1.0377	(26.208)	0	0	0
2018/02/15	2032	02/08/2018	9.66	Call	Bond Future	4,616.2700	4.6163	5,573.4900	5.5735	20.736	0	0	0
2018/02/15	2033	03/05/2018	107.71	Put	Bond Future	4,673.5900	4.6736	4,285.1700	4.2852	(8.311)	0	0	0
2018/02/15	2033	03/05/2018			Bond Future	103.0364	103.0364	103.4248	103.4248	0.377	0.0000	0.0000	6,055
2018/02/15	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	03/05/2018	107.70	Put	Bond Future	4,663.5900	4.6636	4,275.1700	4.2752	(8.329)	0	0	0
2018/02/15	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	03/05/2018	107.69	Put	Bond Future	4,653.5900	4.6536	4,265.1700	4.2652	(8.347)	0	0	0
2018/02/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	02/08/2018			Bond Future	104.9492	104.9492	105.3440	105.3440	0.376	0.0000	0.0000	0
2018/02/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	02/08/2018	109.92	Put	Bond Future	4,970.8200	4.9708	4,575.9900	4.5760	(7.943)	0	0	0
2018/02/15	2033	02/08/2018	109.94	Put	Bond Future	4,990.8200	4.9908	4,595.9900	4.5960	(7.911)	0	0	0
2018/02/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2033	02/08/2018	109.93	Put	Bond Future	4,980.8200	4.9808	4,585.9900	4.5860	(7.927)	0	0	0
2018/02/15	2037	03/05/2018	9.99	Call	Bond Future	4,807.5500	4.8075	6,159.5800	6.1596	28.123	0	0	0
2018/02/15	2037	03/05/2018	9.97	Put	Bond Future	617.9700	0.6180	344.3800	0.3444	(44.272)	0	0	0
2018/02/15	2037	03/05/2018			Bond Future	9.4530	93.9584	9.2576	95.5726	(2.068)	0.0000	0.0000	44,874
2018/02/15	2037	03/05/2018	9.99	Put	Bond Future	587.9900	0.5880	325.8400	0.3258	(44.584)	0	0	0
2018/02/15	2037	03/05/2018	9.97	Call	Bond Future	4,685.8000	4.6858	6,026.3900	6.0264	28.610	0	0	0
2018/02/15	2037	03/05/2018	9.98	Put	Bond Future	602.8200	0.6028	335.0000	0.3350	(44.428)	0	0	0
2018/02/15	2037	03/05/2018	9.98	Call	Bond Future	4,746.5700	4.7466	6,092.9300	6.0929	28.365	0	0	0
2018/02/15	2037	02/08/2018	9.96	Put	Bond Future	1,689.3200	1.6893	1,226.0800	1.2261	(27.422)	0	0	0
2018/02/15	2037	02/08/2018	9.95	Call	Bond Future	5,147.4100	5.1474	6,322.1800	6.3222	22.823	0	0	0
2018/02/15	2037	02/08/2018			Bond Future	9.5105	91.4411	9.3090	93.0844	(2.118)	0.0000	0.0000	731
2018/02/15	2037	02/08/2018	9.96	Call	Bond Future	5,199.2300	5.1992	6,379.2500	6.3792	22.696	0	0	0
2018/02/15	2037	02/08/2018	9.95	Put	Bond Future	1,713.3000	1.7133	1,244.8100	1.2448	(27.344)	0	0	0
2018/02/15	2037	02/08/2018	9.97	Call	Bond Future	5,251.2400	5.2512	6,436.4700	6.4365	22.570	0	0	0
2018/02/15	2037	02/08/2018	9.97	Put	Bond Future	1,665.6300	1.6656	1,207.6000	1.2076	(27.499)	0	0	0
2018/02/15	2038	03/05/2018	132.28	Put	Bond Future	7,213.9600	7.2140	6,831.2000	6.8312	(5.306)	0	0	0
2018/02/15	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2038	03/05/2018			Bond Future	125.0660	125.0660	125.4488	125.4488	0.306	0.0000	0.0000	8,991
2018/02/15	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2038	03/05/2018	132.27	Put	Bond Future	7,203.9600	7.2040	6,821.2000	6.8212	(5.313)	0	0	0
2018/02/15	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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2018/02/15	2038	03/05/2018	132.29	Put	Bond Future	7,223.9600	7.2240	6,841.2000	6.8412	(5.298)	0	0	0
2018/02/15	2038	02/08/2018	134.55	Put	Bond Future	8,715.0800	8.7151	8,326.0800	8.3261	(4.464)	0	0	0
2018/02/15	2038	02/08/2018			Bond Future	125.8349	125.8349	126.2239	126.2239	0.309	0.0000	0.0000	0
2018/02/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2038	02/08/2018	134.54	Put	Bond Future	8,705.0800	8.7051	8,316.0800	8.3161	(4.469)	0	0	0
2018/02/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2038	02/08/2018	134.53	Put	Bond Future	8,695.0800	8.6951	8,306.0800	8.3061	(4.474)	0	0	0
2018/02/15	2040	03/05/2018	10.08	Put	Bond Future	624.3900	0.6244	338.1200	0.3381	(45.848)	0	0	0
2018/02/15	2040	03/05/2018			Bond Future	9.5179	97.6658	9.3122	99.4970	(2.160)	0.0000	0.0000	39,680
2018/02/15	2040	03/05/2018	10.07	Call	Bond Future	5,290.7800	5.2908	6,829.6000	6.8296	29.085	0	0	0
2018/02/15	2040	03/05/2018	10.07	Put	Bond Future	639.7400	0.6397	347.4000	0.3474	(45.697)	0	0	0
2018/02/15	2040	03/05/2018	10.08	Call	Bond Future	5,356.2600	5.3563	6,901.1500	6.9012	28.843	0	0	0
2018/02/15	2040	03/05/2018	10.06	Call	Bond Future	5,225.6500	5.2257	6,758.2500	6.7583	29.328	0	0	0
2018/02/15	2040	03/05/2018	10.06	Put	Bond Future	655.5500	0.6556	356.9900	0.3570	(45.543)	0	0	0
2018/02/15	2040	03/05/2018	10.00	Put	Bond Future	757.3500	0.7573	419.4700	0.4195	(44.613)	0	0	0
2018/02/15	2040	03/05/2018	10.00	Call	Bond Future	4,839.3000	4.8393	6,332.5800	6.3326	30.857	0	0	1,500
2018/02/15	2040	03/05/2018	9.00	Put	Bond Future	5,271.7500	5.2717	3,883.1400	3.8831	(26.341)	0	0	0
2018/02/15	2040	03/05/2018	9.00	Call	Bond Future	550.6000	0.5506	993.1500	0.9931	80.376	0	0	1,500
2018/02/15	2040	02/08/2018	10.03	Put	Bond Future	1,859.0700	1.8591	1,335.4000	1.3354	(28.168)	0	0	0
2018/02/15	2040	02/08/2018	10.04	Call	Bond Future	5,728.5500	5.7286	7,074.9600	7.0750	23.504	0	0	0
2018/02/15	2040	02/08/2018			Bond Future	9.5751	94.9667	9.3633	96.8310	(2.212)	0.0000	0.0000	420
2018/02/15	2040	02/08/2018	10.05	Call	Bond Future	5,784.1800	5.7842	7,136.3300	7.1363	23.377	0	0	0
2018/02/15	2040	02/08/2018	10.05	Put	Bond Future	1,808.1600	1.8082	1,296.0100	1.2960	(28.324)	0	0	0
2018/02/15	2040	02/08/2018	10.03	Call	Bond Future	5,673.1200	5.6731	7,013.7500	7.0138	23.631	0	0	0
2018/02/15	2040	02/08/2018	10.04	Put	Bond Future	1,833.4600	1.8335	1,315.5700	1.3156	(28.247)	0	0	0
2018/02/15	2044	03/05/2018	10.10	Call	Bond Future	5,423.5800	5.4236	6,949.9800	6.9500	28.144	0	0	0
2018/02/15	2044	03/05/2018	10.09	Put	Bond Future	669.5700	0.6696	372.1300	0.3721	(44.423)	0	0	0
2018/02/15	2044	03/05/2018			Bond Future	9.5412	94.7805	9.3408	96.5982	(2.100)	0.0000	0.0000	23,424
2018/02/15	2044	03/05/2018	10.11	Call	Bond Future	5,489.5600	5.4896	7,021.9500	7.0220	27.915	0	0	0
2018/02/15	2044	03/05/2018	10.11	Put	Bond Future	637.9900	0.6380	352.6600	0.3527	(44.723)	0	0	0
2018/02/15	2044	03/05/2018	10.10	Put	Bond Future	653.5500	0.6536	362.2300	0.3622	(44.575)	0	0	0
2018/02/15	2044	03/05/2018	10.09	Call	Bond Future	5,357.9400	5.3579	6,878.2200	6.8782	28.374	0	0	0
2018/02/15	2044	02/08/2018	10.07	Call	Bond Future	5,889.7600	5.8898	7,228.3900	7.2284	22.728	0	0	0
2018/02/15	2044	02/08/2018			Bond Future	9.5963	92.1532	9.3901	94.0038	(2.149)	0.0000	0.0000	0
2018/02/15	2044	02/08/2018	10.05	Call	Bond Future	5,777.5300	5.7775	7,104.8300	7.1048	22.973	0	0	0
2018/02/15	2044	02/08/2018	10.05	Put	Bond Future	1,914.8800	1.9149	1,391.6000	1.3916	(27.327)	0	0	0
2018/02/15	2044	02/08/2018	10.07	Put	Bond Future	1,863.1900	1.8632	1,351.2400	1.3512	(27.477)	0	0	0
2018/02/15	2044	02/08/2018	10.06	Call	Bond Future	5,833.5500	5.8336	7,166.5400	7.1665	22.850	0	0	0
2018/02/15	2044	02/08/2018	10.06	Put	Bond Future	1,888.8800	1.8889	1,371.2900	1.3713	(27.402)	0	0	0
2018/02/15	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2046	03/05/2018			Bond Future	116.4357	116.4357	116.8846	116.8846	0.386	0.0000	0.0000	10,874
2018/02/15	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2046	03/05/2018	127.93	Put	Bond Future	11,494.3300	11.4943	11,045.4200	11.0454	(3.905)	0	0	0
2018/02/15	2046	03/05/2018	127.95	Put	Bond Future	11,514.3300	11.5143	11,065.4200	11.0654	(3.899)	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
2018/02/15	2046	03/05/2018	127.94	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2046	03/05/2018	127.94	Put	Bond Future		11,504.3300	11.5043	11,055.4200	11.0554	(3.902)	0	0	0
2018/02/15	2046	02/08/2018	128.78	Put	Bond Future		10,182.8800	10.1829	9,726.4400	9.7264	(4.482)	0	0	0
2018/02/15	2046	02/08/2018			Bond Future		118.5971	118.5971	119.0536	119.0536	0.385	0.0000	0.0000	0
2018/02/15	2046	02/08/2018	128.78	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2046	02/08/2018	128.79	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2046	02/08/2018	128.77	Put	Bond Future		10,172.8800	10.1729	9,716.4400	9.7164	(4.487)	0	0	0
2018/02/15	2046	02/08/2018	128.79	Put	Bond Future		10,192.8800	10.1929	9,736.4400	9.7364	(4.478)	0	0	0
2018/02/15	2046	02/08/2018	128.77	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	03/05/2018	135.62	Put	Bond Future		12,609.6900	12.6097	11,553.7900	11.5538	(8.374)	0	0	0
2018/02/15	2050	03/05/2018	135.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	03/05/2018			Bond Future		123.0103	123.0103	124.0662	124.0662	0.858	0.0000	0.0000	9,738
2018/02/15	2050	03/05/2018	135.62	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	03/05/2018	135.61	Put	Bond Future		12,599.6900	12.5997	11,543.7900	11.5438	(8.380)	0	0	0
2018/02/15	2050	03/05/2018	135.63	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	03/05/2018	135.63	Put	Bond Future		12,619.6900	12.6197	11,563.7900	11.5638	(8.367)	0	0	0
2018/02/15	2050	02/08/2018	137.53	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	02/08/2018	137.54	Put	Bond Future		13,979.2800	13.9793	12,904.3400	12.9043	(7.690)	0	0	0
2018/02/15	2050	02/08/2018	137.52	Put	Bond Future		13,959.2800	13.9593	12,884.3400	12.8843	(7.701)	0	0	0
2018/02/15	2050	02/08/2018			Bond Future		123.5607	123.5607	124.6357	124.6357	0.870	0.0000	0.0000	0
2018/02/15	2050	02/08/2018	137.53	Put	Bond Future		13,969.2800	13.9693	12,894.3400	12.8943	(7.695)	0	0	0
2018/02/15	2050	02/08/2018	137.54	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	2050	02/08/2018	137.52	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	8607	21/12/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	8608	21/12/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	8657	21/12/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	AL37	03/05/2018			Index Future		585.2150	585.2150	588.5450	588.5450	0.569	0.0000	0.0000	0
2018/02/15	AL37	02/08/2018			Index Future		596.0450	596.0450	599.4320	599.4320	0.568	0.0000	0.0000	0
2018/02/15	AL7T	03/05/2018			Index Future		677.4510	677.4510	684.9750	684.9750	1.111	0.0000	0.0000	0
2018/02/15	AL7T	02/08/2018			Index Future		689.9870	689.9870	697.6450	697.6450	1.110	0.0000	0.0000	0
2018/02/15	ALBI	03/05/2018			Index Future		613.7690	613.7690	622.1100	622.1100	1.359	0.0000	0.0000	828
2018/02/15	ALBI	02/08/2018			Index Future		625.1270	625.1270	633.6180	633.6180	1.358	0.0000	0.0000	0
2018/02/15	C002	31/03/2032			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C007	31/01/2037			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C023	28/02/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	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
2018/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	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
2018/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/15	EL28	03/05/2018	133.20	Put	Bond Future	5,045.1200	5.0451	4,484.0400	4.4840	(11.121)	0	0	0
2018/02/15	EL28	03/05/2018			Bond Future	128.1549	128.1549	128.7160	128.7160	0.438	0.0000	0.0000	0
2018/02/15	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	03/05/2018	133.19	Put	Bond Future	5,035.1200	5.0351	4,474.0400	4.4740	(11.143)	0	0	0
2018/02/15	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	03/05/2018	133.18	Put	Bond Future	5,025.1200	5.0251	4,464.0400	4.4640	(11.166)	0	0	0
2018/02/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	02/08/2018			Bond Future	130.5338	130.5338	131.1043	131.1043	0.437	0.0000	0.0000	0
2018/02/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	02/08/2018	134.93	Put	Bond Future	4,396.2400	4.3962	3,825.6500	3.8256	(12.979)	0	0	0
2018/02/15	EL28	02/08/2018	134.95	Put	Bond Future	4,416.2400	4.4162	3,845.6500	3.8456	(12.920)	0	0	0
2018/02/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	EL28	02/08/2018	134.94	Put	Bond Future	4,406.2400	4.4062	3,835.6500	3.8356	(12.950)	0	0	0
2018/02/15	ES33	03/05/2018	11.22	Call	Bond Future	2,598.8300	2.5988	3,739.3500	3.7394	43.886	0	0	0
2018/02/15	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	ES33	03/05/2018			Bond Future	10.7794	76.7269	10.5930	77.8674	(1.729)	0.0000	0.0000	9,466
2018/02/15	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	ES33	03/05/2018	11.20	Call	Bond Future	2,483.7600	2.4838	3,624.2800	3.6243	45.919	0	0	0
2018/02/15	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	ES33	03/05/2018	11.21	Call	Bond Future	2,541.3300	2.5413	3,681.8500	3.6819	44.879	0	0	0
2018/02/15	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	ES33	02/08/2018	11.14	Call	Bond Future	1,530.1200	1.5301	2,691.1600	2.6912	75.879	0	0	0
2018/02/15	ES33	02/08/2018			Bond Future	10.8792	78.1466	10.6865	79.3077	(1.771)	0.0000	0.0000	0
2018/02/15	ES33	02/08/2018	11.15	Call	Bond Future	1,587.8700	1.5879	2,748.9100	2.7489	73.119	0	0	0
2018/02/15	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	ES33	02/08/2018	11.16	Call	Bond Future	1,645.5600	1.6456	2,806.6000	2.8066	70.556	0	0	0
2018/02/15	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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2018/02/15	ES42	03/05/2018			Bond Future	10.9387	79.7370	10.7369	81.1598	(1.845)	0.0000	0.0000	7,957
2018/02/15	ES42	02/08/2018			Bond Future	11.0352	81.2123	10.8266	82.6608	(1.889)	0.0000	0.0000	0
2018/02/15	GOVI	03/05/2018	590.29	Call	GOVI	220,530.0000	22.0530	299,750.0000	29.9750	35.923	0	0	0
2018/02/15	GOVI	03/05/2018	590.27	Call	GOVI	220,730.0000	22.0730	299,950.0000	29.9950	35.890	0	0	0
2018/02/15	GOVI	03/05/2018			GOVI	612.3430	612.3430	620.2650	620.2650	1.294	0.0000	0.0000	607
2018/02/15	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GOVI	03/05/2018	590.28	Call	GOVI	220,630.0000	22.0630	299,850.0000	29.9850	35.906	0	0	0
2018/02/15	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GOVI	02/08/2018			GOVI	623.6750	623.6750	631.7390	631.7390	1.293	0.0000	0.0000	0
2018/02/15	GOVI	02/08/2018	605.71	Call	GOVI	179,650.0000	17.9650	260,290.0000	26.0290	44.887	0	0	0
2018/02/15	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GOVI	02/08/2018	605.72	Call	GOVI	179,550.0000	17.9550	260,190.0000	26.0190	44.912	0	0	0
2018/02/15	GOVI	02/08/2018	605.70	Call	GOVI	179,750.0000	17.9750	260,390.0000	26.0390	44.862	0	0	0
2018/02/15	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/15	IGOV	03/05/2018			Index Future	250.2630	250.2630	251.2310	251.2310	0.387	0.0000	0.0000	1,146
2018/02/15	IGOV	02/08/2018			Index Future	254.9090	254.9090	255.8930	255.8930	0.386	0.0000	0.0000	0
2018/02/15	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/15	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/02/15	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0100	100.0100	(0.020)	0.0000	0.0000	0
2018/02/15	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4300	100.4300	(0.040)	0.0000	0.0000	0
2018/02/15	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.4200	99.4200	(0.050)	0.0000	0.0000	0
2018/02/15	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/15	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2018/02/15	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.4800	98.4800	(0.020)	0.0000	0.0000	0
2018/02/15	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8100	98.8100	(0.040)	0.0000	0.0000	0
2018/02/15	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.1700	99.1700	(0.050)	0.0000	0.0000	0
2018/02/15	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.4900	99.4900	(0.070)	0.0000	0.0000	0
2018/02/15	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.8300	99.8300	(0.100)	0.0000	0.0000	0
2018/02/15	IS02	20/12/2019			Interest Rate Swap	100.8400	100.8400	100.7200	100.7200	(0.119)	0.0000	0.0000	0
2018/02/15	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.4200	98.4200	(0.142)	0.0000	0.0000	0
2018/02/15	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	95.7600	95.7600	(0.240)	0.0000	0.0000	0
2018/02/15	IS05	16/03/2021			Interest Rate Swap	95.2000	95.2000	94.9400	94.9400	(0.273)	0.0000	0.0000	0
2018/02/15	IS05	15/06/2021			Interest Rate Swap	94.3900	94.3900	94.0800	94.0800	(0.328)	0.0000	0.0000	0
2018/02/15	IS05	21/09/2021			Interest Rate Swap	94.5500	94.5500	94.2100	94.2100	(0.360)	0.0000	0.0000	0
2018/02/15	IS05	21/12/2021			Interest Rate Swap	96.7300	96.7300	96.3600	96.3600	(0.383)	0.0000	0.0000	51
2018/02/15	IS05	15/03/2022			Interest Rate Swap	96.8600	96.8600	96.4700	96.4700	(0.403)	0.0000	0.0000	0
2018/02/15	IS05	21/06/2022			Interest Rate Swap	98.0500	98.0500	97.6200	97.6200	(0.439)	0.0000	0.0000	0
2018/02/15	IS05	20/09/2022			Interest Rate Swap	100.2500	100.2500	99.8000	99.8000	(0.449)	0.0000	0.0000	0
2018/02/15	IS05	20/12/2022			Interest Rate Swap	101.5000	101.5000	101.0200	101.0200	(0.473)	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
2018/02/15	IS05	22/03/2023			Interest Rate Swap	96.6000	96.6000	96.0900	96.0900	(0.528)	0.0000	0.0000	0
2018/02/15	IS10	17/12/2025			Interest Rate Swap	94.7800	94.7800	94.0000	94.0000	(0.823)	0.0000	0.0000	0
2018/02/15	IS10	16/03/2026			Interest Rate Swap	91.7800	91.7800	90.9500	90.9500	(0.904)	0.0000	0.0000	0
2018/02/15	IS10	15/06/2026			Interest Rate Swap	90.5100	90.5100	89.6600	89.6600	(0.939)	0.0000	0.0000	0
2018/02/15	IS10	21/09/2026			Interest Rate Swap	92.6600	92.6600	91.7900	91.7900	(0.939)	0.0000	0.0000	0
2018/02/15	IS10	21/12/2026			Interest Rate Swap	96.4400	96.4400	95.5600	95.5600	(0.912)	0.0000	0.0000	0
2018/02/15	IS10	15/03/2027			Interest Rate Swap	95.0000	95.0000	94.0900	94.0900	(0.958)	0.0000	0.0000	0
2018/02/15	IS10	21/06/2027			Interest Rate Swap	97.0600	97.0600	96.1400	96.1400	(0.948)	0.0000	0.0000	0
2018/02/15	IS10	20/09/2027			Interest Rate Swap	100.7800	100.7800	99.8500	99.8500	(0.923)	0.0000	0.0000	0
2018/02/15	IS10	20/12/2027			Interest Rate Swap	101.1200	101.1200	100.1800	100.1800	(0.930)	0.0000	0.0000	0
2018/02/15	IS10	22/03/2028			Interest Rate Swap	96.3600	96.3600	95.3800	95.3800	(1.017)	0.0000	0.0000	0
2018/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/15	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/15	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/15	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/15	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/15	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/15	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/15	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/15	R023	03/05/2018	8.27	Call	Bond Future	2,406.6400	2.4066	3,048.1100	3.0481	26.654	0	0	0
2018/02/15	R023	03/05/2018			Bond Future	7.6895	101.6755	7.5105	102.3887	(2.328)	0.0000	0.0000	66,216
2018/02/15	R023	03/05/2018	8.27	Put	Bond Future	135.3800	0.1354	63.6000	0.0636	(53.021)	0	0	0
2018/02/15	R023	03/05/2018	8.28	Call	Bond Future	2,440.4900	2.4405	3,084.1900	3.0842	26.376	0	0	0
2018/02/15	R023	03/05/2018	8.29	Put	Bond Future	126.1800	0.1262	58.7700	0.0588	(53.424)	0	0	0
2018/02/15	R023	03/05/2018	8.28	Put	Bond Future	130.6600	0.1307	61.1100	0.0611	(53.230)	0	0	0
2018/02/15	R023	03/05/2018	8.29	Call	Bond Future	2,474.5600	2.4746	3,120.4000	3.1204	26.099	0	0	0
2018/02/15	R023	03/05/2018	9.19	Call	Bond Future	5,745.4700	5.7455	6,457.3200	6.4573	12.390	0	0	0
2018/02/15	R023	03/05/2018	9.19	Put	Bond Future	1.9900	0.0020	0.5900	0.0006	(70.352)	0	0	2,500
2018/02/15	R035	03/05/2018	9.91	Put	Bond Future	1,030.3000	1.0303	687.0200	0.6870	(33.318)	0	0	0
2018/02/15	R035	03/05/2018			Bond Future	9.3542	97.6188	9.1639	99.1874	(2.035)	0.0000	0.0000	61,024
2018/02/15	R035	03/05/2018	9.90	Call	Bond Future	5,342.7700	5.3428	6,562.9600	6.5630	22.838	0	0	0
2018/02/15	R035	03/05/2018	9.90	Put	Bond Future	1,049.0800	1.0491	700.6600	0.7007	(33.212)	0	0	0
2018/02/15	R035	03/05/2018	9.91	Call	Bond Future	5,399.9500	5.4000	6,625.2800	6.6253	22.692	0	0	0
2018/02/15	R035	03/05/2018	9.89	Call	Bond Future	5,285.6500	5.2857	6,500.6700	6.5007	22.987	0	0	0
2018/02/15	R035	03/05/2018	9.89	Put	Bond Future	1,068.0100	1.0680	714.4200	0.7144	(33.107)	0	0	0

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2018/02/15	R035	02/08/2018	9.42	Call	Bond Future	4,019.2400	4.0192	4,895.0300	4.8950	21.790	0	0	0
2018/02/15	R035	02/08/2018			Bond Future	9.4070	99.4253	9.2108	101.0222	(2.086)	0.0000	0.0000	3
2018/02/15	R035	02/08/2018	9.42	Put	Bond Future	3,914.7500	3.9148	3,193.6500	3.1937	(18.420)	0	0	0
2018/02/15	R035	02/08/2018	9.43	Call	Bond Future	4,056.5900	4.0566	4,937.5000	4.9375	21.716	0	0	0
2018/02/15	R035	02/08/2018	9.44	Put	Bond Future	3,829.0900	3.8291	3,118.2300	3.1182	(18.565)	0	0	0
2018/02/15	R035	02/08/2018	9.43	Put	Bond Future	3,871.9000	3.8719	3,155.9200	3.1559	(18.492)	0	0	0
2018/02/15	R035	02/08/2018	9.44	Call	Bond Future	4,093.8800	4.0939	4,979.9100	4.9799	21.643	0	0	0
2018/02/15	R186	03/05/2018	8.92	Call	Bond Future	3,513.0300	3.5130	4,548.6400	4.5486	29.479	0	0	0
2018/02/15	R186	03/05/2018	8.91	Put	Bond Future	421.2400	0.4212	222.1800	0.2222	(47.256)	0	0	0
2018/02/15	R186	03/05/2018	10.14	Put	Bond Future	3.3300	0.0033	1.0700	0.0011	(67.868)	0	0	0
2018/02/15	R186	03/05/2018	8.00	Put	Bond Future	3,272.6600	3.2727	2,354.2400	2.3542	(28.063)	0	0	0
2018/02/15	R186	03/05/2018	8.69	Call	Bond Future	2,408.4300	2.4084	3,309.0900	3.3091	37.396	0	0	0
2018/02/15	R186	03/05/2018	9.72	Put	Bond Future	25.7400	0.0257	10.1000	0.0101	(60.761)	0	0	10,640
2018/02/15	R186	03/05/2018	8.40	Put	Bond Future	1,525.2300	1.5252	961.5200	0.9615	(36.959)	0	0	0
2018/02/15	R186	03/05/2018			Bond Future	8.4357	116.4288	8.2486	117.6586	(2.218)	0.0000	0.0000	188,943
2018/02/15	R186	03/05/2018	8.93	Call	Bond Future	3,564.4100	3.5644	4,604.7800	4.6048	29.188	0	0	0
2018/02/15	R186	03/05/2018	8.93	Put	Bond Future	397.8000	0.3978	208.3700	0.2084	(47.619)	0	0	0
2018/02/15	R186	03/05/2018	9.30	Put	Bond Future	127.4000	0.1274	58.9100	0.0589	(53.760)	0	0	0
2018/02/15	R186	03/05/2018	9.30	Call	Bond Future	5,587.5100	5.5875	6,748.8200	6.7488	20.784	0	0	1,120
2018/02/15	R186	03/05/2018	10.14	Call	Bond Future	10,438.3400	10.4383	11,665.8800	11.6659	11.760	0	0	0
2018/02/15	R186	03/05/2018	8.92	Put	Bond Future	409.3100	0.4093	215.1200	0.2151	(47.443)	0	0	0
2018/02/15	R186	03/05/2018	8.91	Call	Bond Future	3,462.0300	3.4620	4,492.7700	4.4928	29.773	0	0	0
2018/02/15	R186	03/05/2018	9.19	Put	Bond Future	181.5100	0.1815	87.0400	0.0870	(52.047)	0	0	0
2018/02/15	R186	03/05/2018	8.00	Call	Bond Future	381.1800	0.3812	692.5600	0.6926	81.688	0	0	4,745
2018/02/15	R186	03/05/2018	8.69	Put	Bond Future	764.3200	0.7643	435.1800	0.4352	(43.063)	0	0	0
2018/02/15	R186	03/05/2018	9.72	Call	Bond Future	8,012.6600	8.0127	9,226.8200	9.2268	15.153	0	0	0
2018/02/15	R186	03/05/2018	8.70	Put	Bond Future	744.9300	0.7449	422.6800	0.4227	(43.259)	0	0	3,500
2018/02/15	R186	03/05/2018	8.40	Call	Bond Future	1,292.1500	1.2922	1,958.2400	1.9582	51.549	0	0	4,745
2018/02/15	R186	03/05/2018	9.75	Call	Bond Future	8,186.8700	8.1869	9,402.8700	9.4029	14.853	0	0	0
2018/02/15	R186	03/05/2018	9.75	Put	Bond Future	22.5100	0.0225	8.7100	0.0087	(61.306)	0	0	3,200
2018/02/15	R186	03/05/2018	9.19	Call	Bond Future	4,966.4800	4.9665	6,101.8100	6.1018	22.860	0	0	0
2018/02/15	R186	03/05/2018	8.70	Call	Bond Future	2,453.0300	2.4530	3,360.5800	3.3606	36.997	0	0	0
2018/02/15	R186	03/05/2018	8.85	Call	Bond Future	3,160.7600	3.1608	4,160.4800	4.1605	31.629	0	0	0
2018/02/15	R186	03/05/2018	8.85	Put	Bond Future	498.5700	0.4986	268.4900	0.2685	(46.148)	0	0	4,745
2018/02/15	R186	02/08/2018	8.48	Put	Bond Future	2,172.8700	2.1729	1,611.0700	1.6111	(25.855)	0	0	0
2018/02/15	R186	02/08/2018	8.25	Call	Bond Future	1,506.4200	1.5064	2,061.4200	2.0614	36.842	0	0	1,470
2018/02/15	R186	02/08/2018			Bond Future	8.4769	113.2830	8.2817	114.5346	(2.303)	0.0000	0.0000	191
2018/02/15	R186	02/08/2018	8.47	Call	Bond Future	2,159.5200	2.1595	2,843.6500	2.8437	31.680	0	0	0
2018/02/15	R186	02/08/2018	8.47	Put	Bond Future	2,203.5200	2.2035	1,636.0000	1.6360	(25.755)	0	0	0
2018/02/15	R186	02/08/2018	8.48	Call	Bond Future	2,192.5300	2.1925	2,882.3800	2.8824	31.464	0	0	0
2018/02/15	R186	02/08/2018	8.25	Put	Bond Future	2,963.1300	2.9631	2,266.4800	2.2665	(23.511)	0	0	0
2018/02/15	R186	02/08/2018	7.50	Put	Bond Future	6,720.7600	6.7208	5,637.7000	5.6377	(16.115)	0	0	0
2018/02/15	R186	02/08/2018	8.46	Call	Bond Future	2,127.0900	2.1271	2,805.4700	2.8055	31.892	0	0	0
2018/02/15	R186	02/08/2018	8.46	Put	Bond Future	2,234.8000	2.2348	1,661.5300	1.6615	(25.652)	0	0	0
2018/02/15	R186	02/08/2018	7.50	Call	Bond Future	269.5000	0.2695	438.0900	0.4381	62.557	0	0	1,470
2018/02/15	R186	01/11/2018	9.14	Call	Bond Future	5,120.4400	5.1204	6,065.6400	6.0656	18.459	0	0	0
2018/02/15	R186	01/11/2018	7.96	Put	Bond Future	4,797.8600	4.7979	3,958.2300	3.9582	(17.500)	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
2018/02/15	R186	01/11/2018	8.54	Put	Bond Future	2,665.9300	2.6659	2,096.1600	2.0962	(21.372)	0	0	0
2018/02/15	R186	01/11/2018			Bond Future	8.5141	115.4147	8.3099	116.6913	(2.398)	0.0000	0.0000	0
2018/02/15	R186	01/11/2018	8.46	Put	Bond Future	2,907.6900	2.9077	2,301.4800	2.3015	(20.849)	0	0	0
2018/02/15	R186	01/11/2018	8.46	Call	Bond Future	2,571.4200	2.5714	3,241.8200	3.2418	26.071	0	0	5,000
2018/02/15	R186	01/11/2018	8.53	Call	Bond Future	2,793.9800	2.7940	3,496.3100	3.4963	25.137	0	0	0
2018/02/15	R186	01/11/2018	8.53	Put	Bond Future	2,695.2400	2.6952	2,120.9600	2.1210	(21.307)	0	0	0
2018/02/15	R186	01/11/2018	9.14	Put	Bond Future	1,323.0300	1.3230	991.6200	0.9916	(25.049)	0	0	5,000
2018/02/15	R186	01/11/2018	7.96	Call	Bond Future	1,289.0800	1.2891	1,726.0600	1.7261	33.899	0	0	5,000
2018/02/15	R186	01/11/2018	8.54	Call	Bond Future	2,826.6300	2.8266	3,533.4700	3.5335	25.006	0	0	0
2018/02/15	R186	01/11/2018	8.52	Call	Bond Future	2,761.1400	2.7611	3,458.9400	3.4589	25.272	0	0	0
2018/02/15	R186	01/11/2018	8.52	Put	Bond Future	2,724.4100	2.7244	2,145.6000	2.1456	(21.245)	0	0	0
2018/02/15	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R197	03/05/2018			Bond Future	300.9204	300.9204	301.9442	301.9442	0.340	0.0000	0.0000	2,388
2018/02/15	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R197	03/05/2018	304.44	Put	Bond Future	3,519.6000	3.5196	2,495.8200	2.4958	(29.088)	0	0	0
2018/02/15	R197	03/05/2018	304.46	Put	Bond Future	3,539.6000	3.5396	2,515.8200	2.5158	(28.924)	0	0	0
2018/02/15	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R197	03/05/2018	304.45	Put	Bond Future	3,529.6000	3.5296	2,505.8200	2.5058	(29.006)	0	0	0
2018/02/15	R202	03/05/2018	247.48	Put	Bond Future	10,452.3300	10.4523	9,910.2400	9.9102	(5.186)	0	0	0
2018/02/15	R202	03/05/2018	247.47	Call	Bond Future	62.7300	0.0627	78.9100	0.0789	25.793	0	0	0
2018/02/15	R202	03/05/2018			Bond Future	237.0901	237.0901	237.6483	237.6483	0.235	0.0000	0.0000	23,050
2018/02/15	R202	03/05/2018	247.48	Call	Bond Future	62.4400	0.0624	78.5600	0.0786	25.817	0	0	0
2018/02/15	R202	03/05/2018	247.47	Put	Bond Future	10,442.6200	10.4426	9,900.5900	9.9006	(5.191)	0	0	0
2018/02/15	R202	03/05/2018	247.49	Call	Bond Future	62.1500	0.0621	78.2000	0.0782	25.825	0	0	0
2018/02/15	R202	03/05/2018	247.49	Put	Bond Future	10,462.0400	10.4620	9,919.8800	9.9199	(5.182)	0	0	0
2018/02/15	R204	03/05/2018	7.10	Put	Bond Future	23.8900	0.0239	6.5300	0.0065	(72.666)	0	0	0
2018/02/15	R204	03/05/2018			Bond Future	6.8608	103.7017	6.6602	103.8228	(2.923)	0.0000	0.0000	22,580
2018/02/15	R204	03/05/2018	7.09	Call	Bond Future	163.2400	0.1632	266.2200	0.2662	63.085	0	0	0
2018/02/15	R204	03/05/2018	7.09	Put	Bond Future	25.1100	0.0251	6.9500	0.0070	(72.322)	0	0	0
2018/02/15	R204	03/05/2018	7.10	Call	Bond Future	168.0400	0.1680	271.8200	0.2718	61.759	0	0	0
2018/02/15	R204	03/05/2018	7.08	Call	Bond Future	158.4900	0.1585	260.6300	0.2606	64.446	0	0	0
2018/02/15	R204	03/05/2018	7.08	Put	Bond Future	26.3800	0.0264	7.3800	0.0074	(72.024)	0	0	0
2018/02/15	R207	03/05/2018	7.57	Call	Bond Future	1,011.0800	1.0111	1,297.3000	1.2973	28.308	0	0	0
2018/02/15	R207	03/05/2018	7.56	Put	Bond Future	10.9600	0.0110	2.8100	0.0028	(74.361)	0	0	0
2018/02/15	R207	03/05/2018			Bond Future	6.9303	102.7497	6.7440	103.0437	(2.689)	0.0000	0.0000	47,558
2018/02/15	R207	03/05/2018	7.58	Call	Bond Future	1,026.0400	1.0260	1,312.6800	1.3127	27.937	0	0	0
2018/02/15	R207	03/05/2018	7.58	Put	Bond Future	9.8200	0.0098	2.4800	0.0025	(74.745)	0	0	0
2018/02/15	R207	03/05/2018	7.57	Put	Bond Future	10.4000	0.0104	2.6400	0.0026	(74.615)	0	0	0
2018/02/15	R207	03/05/2018	7.56	Call	Bond Future	996.1000	0.9961	1,281.9300	1.2819	28.695	0	0	0
2018/02/15	R208	03/05/2018	7.77	Call	Bond Future	1,394.7000	1.3947	1,824.7700	1.8248	30.836	0	0	0
2018/02/15	R208	03/05/2018			Bond Future	7.2446	99.4195	7.0611	99.8891	(2.533)	0.0000	0.0000	35,914
2018/02/15	R208	03/05/2018	7.77	Put	Bond Future	64.9000	0.0649	25.3600	0.0254	(60.924)	0	0	0
2018/02/15	R208	03/05/2018	7.78	Call	Bond Future	1,417.2100	1.4172	1,848.7200	1.8487	30.448	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
2018/02/15	R208	03/05/2018	7.79	Put	Bond Future	59.8300	0.0598	23.1200	0.0231	(61.357)	0	0	0
2018/02/15	R208	03/05/2018	7.78	Put	Bond Future	62.3200	0.0623	24.2200	0.0242	(61.136)	0	0	0
2018/02/15	R208	03/05/2018	7.79	Call	Bond Future	1,439.8000	1.4398	1,872.7000	1.8727	30.067	0	0	0
2018/02/15	R209	03/05/2018	9.85	Put	Bond Future	518.4200	0.5184	297.9200	0.2979	(42.533)	0	0	0
2018/02/15	R209	03/05/2018	10.00	Call	Bond Future	4,711.2400	4.7112	5,840.3600	5.8404	23.967	0	0	0
2018/02/15	R209	03/05/2018	10.73	Call	Bond Future	8,753.2100	8.7532	10,021.7700	10.0218	14.493	0	0	0
2018/02/15	R209	03/05/2018	9.75	Call	Bond Future	3,424.9400	3.4249	4,440.7500	4.4407	29.659	0	0	435
2018/02/15	R209	03/05/2018	9.77	Call	Bond Future	3,523.3200	3.5233	4,549.9400	4.5499	29.138	0	0	0
2018/02/15	R209	03/05/2018	9.30	Call	Bond Future	1,532.0500	1.5321	2,227.3000	2.2273	45.380	0	0	1,321
2018/02/15	R209	03/05/2018			Bond Future	9.3366	74.0352	9.1518	75.3225	(1.980)	0.0000	0.0000	79,229
2018/02/15	R209	03/05/2018	9.85	Call	Bond Future	3,925.5700	3.9256	4,992.3100	4.9923	27.174	0	0	0
2018/02/15	R209	03/05/2018	10.73	Put	Bond Future	33.0500	0.0331	14.3700	0.0144	(56.520)	0	0	435
2018/02/15	R209	03/05/2018	10.22	Call	Bond Future	5,913.3300	5.9133	7,107.3100	7.1073	20.191	0	0	0
2018/02/15	R209	03/05/2018	10.22	Put	Bond Future	194.8700	0.1949	101.6100	0.1016	(47.858)	0	0	435
2018/02/15	R209	03/05/2018	9.75	Put	Bond Future	662.7700	0.6628	391.3400	0.3913	(40.954)	0	0	0
2018/02/15	R209	03/05/2018	9.86	Call	Bond Future	3,976.6800	3.9767	5,048.1100	5.0481	26.943	0	0	0
2018/02/15	R209	03/05/2018	10.00	Put	Bond Future	353.0000	0.3530	194.8800	0.1949	(44.793)	0	0	11,067
2018/02/15	R209	03/05/2018	9.47	Put	Bond Future	1,256.7600	1.2568	801.5900	0.8016	(36.218)	0	0	250
2018/02/15	R209	03/05/2018	9.77	Put	Bond Future	631.4500	0.6315	370.8300	0.3708	(41.273)	0	0	250
2018/02/15	R209	03/05/2018	9.30	Put	Bond Future	1,784.5700	1.7846	1,192.5800	1.1926	(33.173)	0	0	0
2018/02/15	R209	03/05/2018	8.95	Put	Bond Future	3,346.8900	3.3469	2,456.2600	2.4563	(26.611)	0	0	0
2018/02/15	R209	03/05/2018	9.86	Put	Bond Future	505.5200	0.5055	289.7100	0.2897	(42.691)	0	0	0
2018/02/15	R209	03/05/2018	9.84	Call	Bond Future	3,874.5500	3.8745	4,936.5500	4.9365	27.410	0	0	0
2018/02/15	R209	03/05/2018	9.84	Put	Bond Future	531.5000	0.5315	306.2600	0.3063	(42.378)	0	0	0
2018/02/15	R209	03/05/2018	9.19	Put	Bond Future	2,205.5200	2.2055	1,519.0700	1.5191	(31.124)	0	0	0
2018/02/15	R209	03/05/2018	9.19	Call	Bond Future	1,187.1300	1.1871	1,787.9200	1.7879	50.609	0	0	250
2018/02/15	R209	03/05/2018	9.47	Call	Bond Future	2,165.1500	2.1651	2,997.2200	2.9972	38.430	0	0	0
2018/02/15	R209	03/05/2018	8.95	Call	Bond Future	616.3500	0.6163	1,012.9600	1.0130	64.348	0	0	1,321
2018/02/15	R209	02/08/2018	9.66	Call	Bond Future	3,592.2900	3.5923	4,457.7400	4.4577	24.092	0	0	435
2018/02/15	R209	02/08/2018	10.38	Call	Bond Future	6,929.2700	6.9293	8,057.4000	8.0574	16.281	0	0	0
2018/02/15	R209	02/08/2018	10.39	Put	Bond Future	583.5100	0.5835	403.6900	0.4037	(30.817)	0	0	0
2018/02/15	R209	02/08/2018			Bond Future	9.3848	75.4052	9.1948	76.7156	(2.025)	0.0000	0.0000	816
2018/02/15	R209	02/08/2018	10.84	Call	Bond Future	9,242.6900	9.2427	10,465.5800	10.4656	13.231	0	0	0
2018/02/15	R209	02/08/2018	10.84	Put	Bond Future	252.2100	0.2522	164.6500	0.1646	(34.717)	0	0	435
2018/02/15	R209	02/08/2018	10.21	Call	Bond Future	6,089.2600	6.0893	7,170.3600	7.1704	17.754	0	0	0
2018/02/15	R209	02/08/2018	10.21	Put	Bond Future	775.8700	0.7759	546.5200	0.5465	(29.560)	0	0	435
2018/02/15	R209	02/08/2018	9.66	Put	Bond Future	1,753.7600	1.7538	1,308.7600	1.3088	(25.374)	0	0	0
2018/02/15	R209	02/08/2018	10.38	Put	Bond Future	592.9400	0.5929	410.6200	0.4106	(30.748)	0	0	0
2018/02/15	R209	02/08/2018	10.39	Call	Bond Future	6,979.2900	6.9793	8,109.9200	8.1099	16.200	0	0	0
2018/02/15	R209	02/08/2018	10.40	Call	Bond Future	7,029.3700	7.0294	8,162.4800	8.1625	16.120	0	0	0
2018/02/15	R209	02/08/2018	10.40	Put	Bond Future	574.2200	0.5742	396.8800	0.3969	(30.884)	0	0	0
2018/02/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R209	01/11/2018	9.34	Put	Bond Future	3,570.9600	3.5710	2,928.8200	2.9288	(17.982)	0	0	0
2018/02/15	R209	01/11/2018	1,016.00	Call	Bond Future	72,787.4200	72.7874	74,123.3800	74.1234	1.835	0	0	0
2018/02/15	R209	01/11/2018	9.97	Call	Bond Future	5,330.4100	5.3304	6,276.2900	6.2763	17.745	0	0	0
2018/02/15	R209	01/11/2018			Bond Future	9.4320	73.6753	9.2364	75.0113	(2.073)	0.0000	0.0000	0
2018/02/15	R209	01/11/2018	1,016.01	Call	Bond Future	72,787.4200	72.7874	74,123.3800	74.1234	1.835	0	0	0

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2018/02/15	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R209	01/11/2018	1,015.99	Call	Bond Future	72,787.4100	72.7874	74,123.3700	74.1234	1.835	0	0	0
2018/02/15	R209	01/11/2018	9.34	Call	Bond Future	2,947.2500	2.9473	3,641.0700	3.6411	23.541	0	0	0
2018/02/15	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R209	01/11/2018	9.97	Put	Bond Future	1,832.0000	1.8320	1,441.9200	1.4419	(21.293)	0	0	255
2018/02/15	R209	01/11/2018	10.57	Call	Bond Future	8,018.8900	8.0189	9,135.5700	9.1356	13.926	0	0	0
2018/02/15	R209	01/11/2018	10.57	Put	Bond Future	905.2500	0.9053	685.9700	0.6860	(24.223)	0	0	0
2018/02/15	R209	01/11/2018	9.94	Call	Bond Future	5,203.7800	5.2038	6,139.2900	6.1393	17.978	0	0	0
2018/02/15	R209	01/11/2018	9.94	Put	Bond Future	1,893.8400	1.8938	1,493.3900	1.4934	(21.145)	0	0	255
2018/02/15	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R210	03/05/2018	191.44	Put	Bond Future	5,536.9700	5.5370	4,729.7400	4.7297	(14.579)	0	0	0
2018/02/15	R210	03/05/2018			Bond Future	185.9030	185.9030	186.7103	186.7103	0.434	0.0000	0.0000	2,159
2018/02/15	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R210	03/05/2018	191.46	Put	Bond Future	5,556.9700	5.5570	4,749.7400	4.7497	(14.526)	0	0	0
2018/02/15	R210	03/05/2018	191.45	Put	Bond Future	5,546.9700	5.5470	4,739.7400	4.7397	(14.553)	0	0	0
2018/02/15	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R212	03/05/2018			Bond Future	153.4974	153.4974	154.0820	154.0820	0.381	0.0000	0.0000	4,755
2018/02/15	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R212	03/05/2018	154.28	Put	Bond Future	782.5700	0.7826	198.0100	0.1980	(74.697)	0	0	0
2018/02/15	R212	03/05/2018	154.30	Put	Bond Future	802.5700	0.8026	218.0100	0.2180	(72.836)	0	0	0
2018/02/15	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/15	R212	03/05/2018	154.29	Put	Bond Future	792.5700	0.7926	208.0100	0.2080	(73.755)	0	0	0
2018/02/15	R213	03/05/2018	9.57	Put	Bond Future	417.5700	0.4176	237.8400	0.2378	(43.042)	0	0	0
2018/02/15	R213	03/05/2018	9.56	Call	Bond Future	3,959.5800	3.9596	4,962.4800	4.9625	25.328	0	0	0
2018/02/15	R213	03/05/2018			Bond Future	9.0188	86.1396	8.8437	87.3264	(1.941)	0.0000	0.0000	45,358
2018/02/15	R213	03/05/2018	9.57	Call	Bond Future	4,011.6300	4.0116	5,018.7100	5.0187	25.104	0	0	0
2018/02/15	R213	03/05/2018	9.56	Put	Bond Future	428.8500	0.4288	244.9400	0.2449	(42.884)	0	0	0
2018/02/15	R213	03/05/2018	9.58	Call	Bond Future	4,063.7700	4.0638	5,074.9700	5.0750	24.883	0	0	0
2018/02/15	R213	03/05/2018	9.58	Put	Bond Future	406.4600	0.4065	230.8500	0.2309	(43.205)	0	0	0
2018/02/15	R213	02/08/2018	9.06	Call	Bond Future	2,418.1800	2.4182	3,076.5900	3.0766	27.228	0	0	0
2018/02/15	R213	02/08/2018	9.05	Put	Bond Future	2,482.2800	2.4823	1,927.3900	1.9274	(22.354)	0	0	0
2018/02/15	R213	02/08/2018			Bond Future	9.0648	87.7337	8.8841	88.9418	(1.993)	0.0000	0.0000	1
2018/02/15	R213	02/08/2018	9.07	Call	Bond Future	2,452.5200	2.4525	3,116.0900	3.1161	27.057	0	0	0
2018/02/15	R213	02/08/2018	9.07	Put	Bond Future	2,417.9600	2.4180	1,873.4100	1.8734	(22.521)	0	0	0
2018/02/15	R213	02/08/2018	9.06	Put	Bond Future	2,449.8400	2.4498	1,900.1300	1.9001	(22.439)	0	0	0
2018/02/15	R213	02/08/2018	9.05	Call	Bond Future	2,384.3300	2.3843	3,037.5600	3.0376	27.397	0	0	0
2018/02/15	R214	03/05/2018	9.99	Put	Bond Future	561.7300	0.5617	309.9200	0.3099	(44.828)	0	0	0
2018/02/15	R214	03/05/2018			Bond Future	9.4856	73.5265	9.2856	74.9858	(2.108)	0.0000	0.0000	47,218
2018/02/15	R214	03/05/2018	9.98	Call	Bond Future	3,990.9100	3.9909	5,193.0800	5.1931	30.123	0	0	0
2018/02/15	R214	03/05/2018	9.98	Put	Bond Future	575.6300	0.5756	318.5000	0.3185	(44.669)	0	0	0
2018/02/15	R214	03/05/2018	9.99	Call	Bond Future	4,043.3700	4.0434	5,250.8600	5.2509	29.863	0	0	0
2018/02/15	R214	03/05/2018	9.97	Call	Bond Future	3,938.7500	3.9388	5,135.4700	5.1355	30.383	0	0	0
2018/02/15	R214	03/05/2018	9.97	Put	Bond Future	589.9400	0.5899	327.3600	0.3274	(44.510)	0	0	0

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2018/02/15	R248 03/05/2018	10.06	Call	Bond Future	5,513.4300	5.5134	7,083.2100	7.0832	28.472	0	0	0
2018/02/15	R248 03/05/2018	10.05	Put	Bond Future	704.5900	0.7046	392.2500	0.3923	(44.329)	0	0	0
2018/02/15	R248 03/05/2018			Bond Future	9.5110	94.1171	9.3109	95.9929	(2.104)	0.0000	0.0000	97,810
2018/02/15	R248 03/05/2018	10.07	Call	Bond Future	5,580.8100	5.5808	7,156.8700	7.1569	28.241	0	0	0
2018/02/15	R248 03/05/2018	10.07	Put	Bond Future	671.6100	0.6716	371.8900	0.3719	(44.627)	0	0	0
2018/02/15	R248 03/05/2018	10.06	Put	Bond Future	687.9900	0.6880	381.9900	0.3820	(44.477)	0	0	0
2018/02/15	R248 03/05/2018	10.05	Call	Bond Future	5,446.1300	5.4461	7,009.5700	7.0096	28.707	0	0	0
<b>Total</b>												<b>1180715</b>